


1 NumLin: Linear Types for Linear Algebra

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8 — Abstract —

9 We present NUMLIN, a functional programming language designed to express the APIs of low-level
10 linear algebra libraries (such as BLAS/LAPACK) safely and explicitly, through a brief description of
11 its key features and several illustrative examples. We show that NUMLIN’s type system is sound and
12 that its implementation improves upon naïve implementations of linear algebra programs, almost
13 towards C-levels of performance. Lastly, we contrast it to other recent developments in linear types
14 and show that using linear types and fractional permissions to express the APIs of low-level linear
15 algebra libraries is a simple and effective idea.

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20 1 Introduction

21 Programmers writing numerical software often find themselves caught on the horns of a
22 dilemma. The foundational, low-level linear algebra libraries such as BLAS and LAPACK
23 offer programmers very precise control over the memory lifetime and usage of vector and
24 matrix values. However, this power comes paired with the responsibility to manually manage
25 the memory associated with each array object, and in addition to bringing in the familiar
26 difficulties of reasoning about lifetimes, aliasing and sharing that plague low-level systems
27 programming; this also moves the APIs away from the linear-algebraic, mathematical style
28 of thinking that numerical programmers want to use.

29 As a result, programmers often turn to higher-level languages such as Matlab, R and
30 Numpy, which offer very high-level array abstractions that can be viewed as ordinary
31 mathematical values. This makes programming safer, as well as making prototyping and
32 verification much easier, since it lets programmers write programs which bear a closer
33 resemblance to the formulas that the mathematicians and statisticians designing these
34 algorithms prefer to work with, and ensures that program bugs will reflect incorrectly-
35 computed values rather than heap corruption.

36 The intention is that these languages can use libraries BLAS and LAPACK, without
37 having to expose programmers to explicit memory management. However, this benefit comes
38 at a price: because user programs do not worry about aliasing, the language implementations
39 cannot in general exploit the underlying features of the low-level libraries that let them
40 explicitly manage and reuse memory. As a result, programs written in high-level statistical
41 languages can be much less memory-efficient than programs that make full use of the powers
42 the low-level APIs offer.

43 So in practice, programmers face a tradeoff: they can eschew safety and exploit the full
44 power of the underlying linear algebra libraries, or they can obtain safety at the price of



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unnneeded copies and worse memory efficiency. In this work, show that this tradeoff is not a fundamental one.

NUMLIN is a functional programming language designed to express the APIs of low-level linear algebra libraries (such as BLAS/LAPACK) safely and explicitly. It does so by combining linear types, fractional permissions, runtime errors and recursion into a small, easily understandable, yet expressive set of core constructs.

NUMLIN allows a novice to understand and work with complicated linear algebra library APIs, as well as point out subtle aliasing bugs and reduce memory usage in existing programs. In fact, we were able to use NUMLIN to find linearity and aliasing bugs in a linear algebra algorithm that was *generated* by another program *specifically designed to translate matrix expressions into an efficient sequence of calls to linear algebra routines*. We were also able to reduce the number of temporaries used by the same algorithm, using NUMLIN’s type system to guide us.

NUMLIN’s implementation supports several syntactic conveniences as well as a *usable* integration with real OCaml libraries.

1.1 Contributions

In this paper

- we describe NUMLIN, a linearly typed language for linear algebra programs
- we illustrate that NUMLIN’s design and features are well-suited to its intended domain with progressively sophisticated examples
- we prove NUMLIN’s soundness, using a step-indexed logical relation
- we describe a very simple, unification based type-inference algorithm for polymorphic fractional permissions (similar to ones used for parametric polymorphism), demonstrating an alternative approach to dataflow analysis [5]
- we describe an implementation that is both compatible with and usable from existing code
- we show an example of how using NUMLIN helped highlight linearity and aliasing bugs, and reduce the memory usage of a *generated* linear algebra program
- we show that using NUMLIN, we can achieve parity with C for linear algebra routines, whilst having much better static guarantees about the linearity and aliasing behaviour of our programs.

2 NumLin Overview and Examples

2.1 Overview

The core type theory of NUMLIN is a nearly off-the-shelf linear type theory, supporting familiar features such as linear function spaces $A \multimap B$ and tensor products $A \otimes B$. We adopt linearity – the restriction that each program variable be used at most once – since it allows us to express purely functional APIs for numerical library routines that mutate arrays and matrices [17]. Due to linearity, values cannot alias and are only used once, which means that linearly-typed updates result in no *observable* mutation.

As a result, programmers can reason about NUMLIN expressions as if they were ordinary mathematical expressions – as indeed they are! We are merely adopting a stricter type discipline than usual to make managing memory safe.

2.1.1 Intuitionism: ! and Many

However, linearity by itself is not sufficient to produce an expressive enough programming language. For values such as booleans, integers, floating-point numbers as well as pure functions, we need to be able to use them *intuitionistically*, that is, more than once or not at all. For this reason, we have the ! constructor at the type level and its corresponding Many constructor and let Many <id> = .. in .. eliminator at the term level. Because we want to restrict how a programmer can alias pointers and prevent a programmer from ignoring them (a memory leak), NUMLIN enforces simple syntactic restrictions on which values can be wrapped up in a Many constructor (details in Section 3).

2.1.2 Fractional Permissions

There are also valid cases in which we would want to alias pointers to a matrix. The most common is exemplified by the BLAS routine `gemm`, which (rather tersely) stands for *GEneric Matrix Multiplication*. A *simplified* definition of `gemm`(α , A, B, β , C) is $C := \alpha AB + \beta C$. In this case, A and B may alias each other but neither may alias C, because it is being written to. Related to *mutating* arrays and matrices is *freeing* them. Here, we would also wish to restrict aliasing so that we do not free one alias and then attempt to use another. Although linearity on its own suffices to prevent use-after-free errors when values are *not* aliased (a freed value is *out of scope* for the rest of the expression), we still need another simple, yet powerful concept to provide us with the extra expressivity of aliasing *without* losing any of the benefits of linearity.

Fractional permissions provide exactly this. Concretely, types of (pointers to) arrays and matrices are *parameterised* by a *fraction*. A fraction is either 1 (2^0) or exactly *half* of another fraction (2^{-k} , for natural k). The former represents complete ownership of that value: the programmer may mutate or free that value as they choose; the latter represents read-only access or a *borrow*: the programmer may read from the value but not write to or free it. Creating an array/matrix gives you ownership of it, so too does having one (with a fractional permission of 2^0) passed in as an argument.

In NUMLIN, we can produce two aliases of a single array/matrix, by *sharing* it. If the original alias had a fractional permission of 2^{-k} then the two new aliases of it will have a fractional permission of $2^{-(k+1)}$ each. Thanks to linearity, the original array/matrix with a fractional permission of 2^{-k} will be out of scope after the sharing. When an array/matrix is shared as such, we can prevent the programmer from freeing or mutating it by making the types of `free` and `set` (for mutation) require a *whole* (2^0) permission.

If we have two aliases *to the same matrix* with *identical* fractional permissions ($2^{-(k+1)}$), we can recombine or *unshare* them back into a single one, with a larger 2^{-k} permission. As before, thanks to linearity, the original two aliases will be out of scope after unsharing.

2.1.3 Runtime Errors

Aside from out-of-bounds indexing, matrix unsharing is one of only *two* operations that can fail at runtime (the other being dimension checks, such as for `gemm`). The check being performed is a simple sanity check that the two aliasing pointers passed to `unshare` point to the same array/matrix. Section 5 contains an overview of how we could remove the need for this by tracking pointer identities statically by augmenting the type system further.

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```
let rec factorial ( !x : !int ) : !int =  
  if x < 0 || x = 0 then  
    1  
  else  
    x * factorial (x - 1) in factorial  
;;
```

■ **Figure 1** Factorial function in NUMLIN.

129 2.1.4 Recursion

130 The final feature of NUMLIN which makes it sufficiently expressive is recursion (and of
131 course, conditional branches to ensure termination). Conditional branches are implemented
132 by ensuring that both branches use the same set of linear values. A function can be recursive
133 if it captures no linear values from its environment. Like with **Many**, this is enforced via
134 simple syntactic restrictions on the definition of recursive functions.

135 2.2 Examples

136 2.2.1 Factorial

137 Although a factorial function (Figure 1) may seem like an aggressively pedestrian first example,
138 in a linearly typed language such as NUMLIN it represents the culmination of many features.

139 To simplify the design and implementation of NUMLIN’s type system, recursive functions
140 must have full type annotations (non-recursive functions need only their argument types
141 annotated). Its body is a closed expression (with respect to the function’s arguments), so it
142 type-checks (since it does not capture any linear values from its environment).

143 The only argument is `!x : !int`. The `!` annotation on `x` is a syntactic convenience for
144 declaring the value to be used intuitionistically, its full and precise meaning is described in
145 Section 4.1.1.

146 The condition for an `if` may or may not use linear values (here, with `x < 0 || x = 0`, it
147 does not). Any linear values used by the condition would not be in scope in either branch of
148 the `if`-expression. Both branches use `x` differently: one ignores it completely and the other
149 uses it twice.

150 All numeric and boolean literals are implicitly wrapped in a **Many** and all primitives
151 involving them return a `!int`, `!bool` or `!elt` (types of elements of arrays/matrices, typically
152 64-bit floating-point numbers). The short-circuiting `||` behaves in exactly the same way as a
153 boolean-valued `if`-expression.

154 2.2.2 Summing over an Array

155 Now we can add fractional permissions to the mix: Figure 2 shows a simple, tail-recursive
156 implementation of summing all the elements in an array. There are many new features; first
157 among them is `!x0 : !elt`, the type of array/matrix elements (64-bit floating point).

158 Second is `(’x) (row: ’x arr)` which is an array with a universally-quantified fractional
159 permission. In particular, this means the body of the function cannot mutate or free the
160 input array, only read from it. If the programmer did try to mutate or free `row`, then they
161 would get a helpful error message (Figure 3).

162 Alongside taking a `row: ’x arr`, the function also returns an array with exactly the
163 same fractional permission as the `row` (which can only be `row`). This is necessary because of
164 linearity: for the caller, the original array passed in as an argument would be out of scope

```

let rec sum_array (!i : !int) (!n : !int) (!x0 : !elt)
  ('x) (row : 'x arr) : 'x arr * !elt =
  if i = n then
    (row, x0)
  else
    let (row, !x1) = row[i] in
    sum_array (i + 1) n (x0 +. x1) 'x row in
    sum_array
;;

```

■ **Figure 2** Summing over an array in NUMLIN.

```

let row = row[i] := x1 in (* or *) let () = free row in
(* Could not show equality: *)
(*      z arr *)
(* with *)
(*      'x arr *)
(* *)
(* Var 'x is universally quantified *)
(* Are you trying to write to/free/unshare an array you don't own? *)
(* In examples/sum_array.lt, at line: 7 and column: 19 *)

```

■ **Figure 3** Attempting to write to or free a read only array in NUMLIN.

165 for the rest of the expression, so it needs to be returned and then rebound to be used for the
 166 rest of the function.

167 An example of this consuming and re-binding is in `let (row, !x1) = row[i]`. Indexing
 168 is implemented as a primitive `get: 'x. 'x arr --o !int --o 'x arr * !elt`. Although
 169 fractional permissions can be passed around explicitly (as done in the recursive call), they
 170 can also be *automatically inferred at call sites*: `row[i] == get _ row i` takes advantage of
 171 this convenience.

172 2.2.3 One-dimensional Convolution

173 Figure 4 extends the set of features demonstrated by the previous examples by mutating one
 174 of the input arrays. A one-dimensional convolution involves two arrays: a read-only kernel
 175 (array of weights) and an input vector. It modifies the input vector *in-place* by replacing
 176 each `write[i]` with a weighted (as per the values in the kernel) sum of it and its neighbours;
 177 intuitively, sliding a dot-product with the kernel across the vector.

178 What's implemented in Figure 4 is a *simplified* version of this idea, so as to not distract
 179 from the features of NUMLIN. The simplifications are:

- 180 ■ the kernel has a length 3, so only the value of `write[i-1]` (prior to modification in the
- 181 previous iteration) needs to be carried forward using `x0`
- 182 ■ `write` is assumed to have length `n+1`
- 183 ■ `i`'s initial value is assumed to be 1
- 184 ■ `x0`'s initial value is assumed to be `write[0]`
- 185 ■ the first and last values of `write` are ignored.

186 Mutating an array is implemented similarly to indexing one: a primitive `set: z arr`
 187 `--o !int --o !elt --o z arr`. It consumes the original array and returns a new array
 188 with the updated value. `let written = write[i] := <exp>` is just syntactic sugar for `let`
 189 `written = set write i <exp>`.

```

let rec simp_oned_conv
  (!i : !int) (!n : !int) (!x0 : !elt)
  (write : z arr) ('x) (weights : 'x arr)
  : 'x arr * z arr =
  if n = i then (weights, write) else
  let !w0 <- weights[0] in
  let !w1 <- weights[1] in
  let !w2 <- weights[2] in
  let !x1 <- write[i] in
  let !x2 <- write[i + 1] in
  let written = write[i] := w0 *. x0 +. (w1 *. x1 +. w2 *. x2) in
  simp_oned_conv (i + 1) n x1 written _ weights in
simp_oned_conv
;;

```

■ **Figure 4** *Simplified* one-dimensional convolution.

```

let !square ('x) (x : 'x mat) =
  let (x, (!m, !n)) = sizeM _ x in
  let (x1, x2) = shareM _ x in
  let answer <- new (m, n) [| x1 * x2 |] in
  let x = unshareM _ x1 x2 in
  (x, answer) in
square
;;

```

■ **Figure 5** Linear regression (OLS): $\hat{\beta} = (\mathbf{X}^T \mathbf{X})^{-1} \mathbf{X}^T \mathbf{y}$

Since `write: z arr` (where `z` stands for $k = 0$, representing a fractional permission of $2^{-k} = 2^{-0} = 1$), we may mutate it, but since we only need to read from `weights`, its fractional permission index can be universally-quantified. In the recursive call, we see `_` being used explicitly to tell the compiler to *infer* the correct fractional permission based on the given arguments.

2.2.4 Squaring a Matrix

The most pertinent aspect of NUMLIN is the types of its primitives. While the types of operations such as `get` and `set` might be borderline obvious, the types of BLAS/LAPACK routines become an *incredibly useful, automated check for using the API correctly*.

Figure 5 shows how a linearly-typed matrix squaring function may be written in NUMLIN. It is a *non-recursive* function declaration (the return type is inferred). Since we would like to be able to use a function like `square` more than once, it is marked with a `!` annotation (which also ensures it captures no linear values from the surrounding environment).

To square a matrix, first, we extract the dimensions of the argument `x`. Then, because we need to use `x` twice (so that we can multiply it by itself) but linearity only allows one use, we use `shareM: 'x. 'x mat --o 'x s mat * 'x s mat` to split the permission `'x` (which represents 2^{-x}) into two halves (`'x s`, which represents $2^{-(x+1)}$).

Even if `x` had type `z mat`, sharing it now enforces the assumption of all BLAS/LAPACK routines that any matrix which is written to (which, in NUMLIN, is always of type `z mat`) does not alias any other matrix in scope. So if we did try to use one of the aliases in mutating way, the expression would not type check, and we would get an error similar to the one in Figure 3.

```

let !lin_reg ('x) (x : 'x mat)
    ('y) (y : 'y mat) =
  let (x, (!_n, !m)) = sizeM _ x in
  let xy <- new (m, 1) [| xT * y |] in
  let x_T_x <- new (m, m) [| xT * x |] in
  let (to_del, answer) = posv x_T_x xy in
  let () = freeM to_del in
  ((x, y), answer) in
lin_reg
;;

```

■ **Figure 6** Linear regression (OLS): $\hat{\beta} = (\mathbf{X}^T \mathbf{X})^{-1} \mathbf{X}^T \mathbf{y}$

212 The line `let answer <- new (m,n) [| x1 * x2 |]` is syntactic sugar for first creating
 213 a new $m \times n$ matrix (`let answer = matrix m n`) and then storing the result of the mul-
 214 tiplication in it (`let ((x1, x2), answer) = gemm 1. _ (x1, false) _ (x2, false) 0.`
 215 `answer`). `false` means the matrix should not be accessed with indices transposed.

216 By using some simple pattern-matching and syntactic sugar, we can:

- 217 ■ write normal-looking, apparently non-linear code
- 218 ■ use matrix expressions directly and have a call to an efficient call to a BLAS/LAPACK
 219 routine inserted with appropriate re-bindings
- 220 ■ retain the safety of linear types with fractional permissions by having the compiler
 221 statically enforce the aliasing and read/write rules implicitly assumed by BLAS/LAPACK
 222 routines.

2.2.5 Linear Regression

224 In Figure 6, we wish to compute $\hat{\beta} = (\mathbf{X}^T \mathbf{X})^{-1} \mathbf{X}^T \mathbf{y}$. To do that, first, we extract the
 225 dimensions of matrix \mathbf{x} . Then, we say we would like \mathbf{xy} to be a new matrix, of dimension
 226 $m \times 1$, which contains the result of $\mathbf{X}^T \mathbf{y}$ (using syntactic sugar for `matrix` and `gemm` calls
 227 similar to that used in Figure 5, with a ^T annotation on \mathbf{x} to set \mathbf{x} 's 'transpose indices'-flag
 228 to `true`).

229 However, the line `let x_T_x <- new (m,m) [| xT * x |]`, works for a slightly differ-
 230 ent reason: that pattern is matched to a BLAS call to (`syrk true 1. x 0. x_T_x`), which
 231 only uses \mathbf{x} once. Hence \mathbf{x} can appear *twice* in the *pattern* without any calls to `share`.

232 After computing $\mathbf{x}_T \mathbf{x}$, we need to invert it and then multiply it by \mathbf{xy} . The BLAS
 233 routine `posv: z mat --o z mat --o z mat * z mat` does exactly that: assuming the first
 234 argument is symmetric, `posv` mutates its second argument to contain the desired value. Its
 235 first argument is also mutated to contain the (upper triangular) Cholesky decomposition
 236 factor of the original matrix. Since we do not need that matrix (or its memory) again, we
 237 `free` it. If we forgot to, we would get a `Variable to_del not used` error. Lastly, we return
 238 the `answer` alongside the untouched input matrices (\mathbf{x}, \mathbf{y}) .

2.2.6 L1-Norm Minimisation on Manifolds

240 L1-Norm minimisation is often used in optimisation problems, as a *regularisation* term for
 241 reducing the influence of outliers. Although the below formulation[8] is intended to be used
 242 with *sparse* computations, NUMLIN's current implementation only implements dense ones.
 243 However, it still serves as a useful example of explaining NUMLIN's features.


```

let !l1_norm_min (q : z mat) (u : z mat) =
  let (u, (!_n, !k)) = sizeM _ u in
  let (u, u_T) = transpose _ u in
  let (tmp_n_n, q_inv_u) = gesv q u in
  let i = eye k in
  let to_inv <- [| i + u_T * q_inv_u |] in
  let (tmp_k_k, inv_u_T) = gesv to_inv u_T in
  let () = freeM tmp_k_k in
  let answer <- [| 0. * tmp_n_n + q_inv_u * inv_u_T |] in
  let () = freeM q_inv_u in
  let () = freeM inv_u_T in
  answer in
l1_norm_min
;;

```

■ **Figure 7** L1-norm minimisation on manifolds: $Q^{-1}U(I + U^T Q^{-1}U)^{-1}U^T$

Figure 7 shows even more pattern-matching. Patterns of the form `let <id> <- [| beta * c + alpha * a * b |]` are also desugared to `gemm` calls. Primitives like `transpose`: `'x. 'x mat --o 'x mat * z mat` and `eye`: `!int --o z mat` allocate new matrices; `transpose` returns the transpose of a given matrix and `eye k` evaluates to a $k \times k$ identity matrix.

We also see our first example of re-using memory for different matrices: like with `to_del` and `posv` in the previous example, we do not need the value stored in `tmp_5_5` after the call to `gesv` (a primitive similar to `posv` but for a non-symmetric first argument). However, we can re-use its memory much later to store `answer` with `let answer <- [| 0. * tmp_5_5 + q_inv_u * inv_u_T |]`. Again, thanks to linearity, the identifiers `q` and `tmp_5_5` are out of scope by the time `answer` is bound. Although during execution, all three refer to the same piece of memory, logically they represent different values throughout the computation.

2.2.7 Kalman Filter

A *Kalman Filter*[12] is an algorithm for combining prior knowledge of a state, a statistical model and measurements from (noisy) sensors to produce an estimate a more reliable estimated of the current state. It has various applications (navigation, signal-processing, econometrics) and is relevant here because it is usually presented as a series of complex matrix equations.

Figure 8 shows a NUMLIN implementation of a Kalman filter (equations in Figure 9). A few new features and techniques are used in this implementation:

- `sym` annotations in matrix expressions: when this is used, a call to `symm` (the equivalent of `gemm` but for symmetric matrices so that only half the operations are performed) is inserted
- `copyM_to` is used to re-use memory by *overwriting* the contents of its second argument to that of its first (erroring if dimensions do not match)
- `let new_r <- new [| r_2 |]` creates a copy of `r_2`
- `posvFlip` is like `posv` except for solving $XA = B$
- a lot of memory re-use; the following sets of identifiers alias each other:
 - `r_1`, `r_2` and `k_by_k`
 - `data_1` and `data_2`
 - `mu` and `new_mu`
 - `sigma_hT` and `x`


```

let !kalman
  ('s) (sigma : 's mat) (* n,n *)
  ('h) (h : 'h mat)      (* k,n *)
  (mu : z mat)            (* n,1 *)
  (r_1 : z mat)           (* k,k *)
  (data_1 : z mat)        (* k,1 *) =
  let (h, (!k, !n)) = sizeM _ h in
  (* could use [| sym(sigma) * hT |] but would
     need a (n,k) temporary hT = transpose _ h *)
  let sigma_hT <- new (n, k) [| sigma * h^T |] in
  let r_2 <- [| r_1 + h * sigma_hT |] in
  let (k_by_k, x) = posvFlip r_2 sigma_hT in
  let data_2 <- [| h * mu - data_1 |] in
  let new_mu <- [| mu + x * data_2 |] in
  let x_h <- new (n,n) [| x * h |] in
  let () = freeM (* n,k *) x in
  let sigma2 <- new [| sigma |] in
  let new_sigma <- [| sigma2 - x_h * sym(sigma) |] in
  let () = freeM (* n,n *) x_h in
  ((sigma, h), (new_sigma, (new_mu, (k_by_k, data_2)))) in
kalman
;;

```

■ **Figure 8** Kalman filter: see Figure 9 for the equations this code implements. Line numbers in comments refer to equivalent lines in a C implementation (Figure 17).

$$\begin{aligned}\mu' &= \mu + \Sigma H^T (R + H \Sigma H^T)^{-1} (H \mu - \text{data}) \\ \Sigma' &= \Sigma (I - H^T (R + H \Sigma H^T)^{-1} H \Sigma)\end{aligned}$$

■ **Figure 9** Kalman filter equations (credit: matthewrocklin.com).

275 The NUMLIN implementation is much longer than the mathematical equations for two
 276 reasons. First, the NUMLIN implementation is a let-normalised form of the Kalman equations:
 277 since there a large number of unary/binary (and occasionally ternary) sub-expressions in
 278 the equations, naming each one line at a time makes the implementation much longer.
 279 Second, NUMLIN has the additional task of handling explicit allocations, aliasing and frees
 280 of matrices. However, it is exactly this which makes it possible (and often, easy) to spot
 281 additional opportunities for memory re-use. Furthermore, a programmer can explore those
 282 opportunities easily because NUMLIN's type system statically enforces correct memory
 283 management and the aliasing assumptions of BLAS/LAPACK routines.

284 3 Formal System

285 3.1 Core Type Theory

286 The full typing rules are in Appendix A.1, but the key ideas are as follow.

- 287 ■ A typing judgement consists of $\Theta; \Delta; \Gamma \vdash e : t$.
- 288 ■ Θ is the environment that tracks which fractional permission variables in scope. Fractional
 289 permissions (the *Perm* judgement) and types (the *Type* judgement) are *well-formed* if all
 290 of their free fractional variables are in Θ .
- 291 ■ Δ is the environment storing non-linearly or *inuitionistically* typed variables.

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292 ■ Γ is the environment storing linearly typed variables.

293 Note that rules for typing $()$, booleans, integers and elements are typed with respect to
 294 an *empty* linear environment: this means no linear values are needed to produce a value of
 295 those types.

296
$$\frac{}{\Theta; \Delta; \cdot \vdash () : \mathbf{unit}} \quad \text{TY_UNIT_INTRO}$$

297 Conversely, whenever two or more subexpressions need to be typed, they must consume
 298 a disjoint set of linear values (pairs, let-expressions). In the case of if-expressions, both
 299 branches must consume the same set of linear values (disjoint to the ones used to evaluate
 300 the condition).

301
$$\frac{\begin{array}{l} \Theta; \Delta; \Gamma \vdash e : !\mathbf{bool} \\ \Theta; \Delta; \Gamma' \vdash e_1 : t' \\ \Theta; \Delta; \Gamma' \vdash e_2 : t' \end{array}}{\Theta; \Delta; \Gamma, \Gamma' \vdash \mathbf{if } e \mathbf{ then } e_1 \mathbf{ else } e_2 : t} \quad \text{TY_BOOL_ELIM}$$

302 The **Many** introduction and elimination rules are very important. Producing $!$ -type values
 303 may only be done if the expression inside is a syntactic value which is not a location. This
 304 allows all safely duplicable resources, including functions which capture non-linear resources
 305 from their environments, but prevents producing aliases of (pointers to) arrays and matrices.
 306 This is exactly the same as value-restriction from the world of parametric polymorphism.

307
$$\frac{\begin{array}{l} \Theta; \Delta; \cdot \vdash v : t \\ v \neq l \end{array}}{\Theta; \Delta; \cdot \vdash \mathbf{Many } v : !t} \quad \text{TY_BANG_INTRO}$$

308 Consuming a $!$ -type value *moves it* from the linear environment Γ and *into* the intu-
 309 itionistic environment Δ . This is exactly why $\mathbf{let } !x = e_1 \mathbf{ in } e_2$ desugars to $\mathbf{let } \mathbf{Many } x =$
 310 $e_1 \mathbf{ in let } \mathbf{Many } x = \mathbf{Many } (\mathbf{Many } x) \mathbf{ in } e_2$.

311
$$\frac{\begin{array}{l} \Theta; \Delta; \Gamma \vdash e : !t \\ \Theta; \Delta, x : t; \Gamma' \vdash e' : t' \end{array}}{\Theta; \Delta; \Gamma, \Gamma' \vdash \mathbf{let } \mathbf{Many } x = e \mathbf{ in } e' : t'} \quad \text{TY_BANG_ELIM}$$

312 Rules TY_GEN and TY_SPC are for fractional permission generalisation and specialisa-
 313 tion respectively. They allow the definition and use of functions that are polymorphic in the
 314 fractional permission index of their results and one or more of their arguments.

315
$$\frac{\Theta, fc; \Delta; \Gamma \vdash e : t}{\Theta; \Delta; \Gamma \vdash \mathbf{fun } fc \rightarrow e : \forall fc. t} \quad \text{TY_GEN} \qquad \frac{\begin{array}{l} \Theta \vdash f \text{ Perm} \\ \Theta; \Delta; \Gamma \vdash e : \forall fc. t \end{array}}{\Theta; \Delta; \Gamma \vdash e[f] : t[f/fc]} \quad \text{TY_SPC}$$

316 Rule TY_FIX shows how recursive functions are typed. Even though recursive functions
 317 are fully annotated, type checking them is interesting for two reasons: to type check the
 318 body of the fixpoint, the type of the recursive function is in the *intuitionistic* environment Δ
 319 (without this, you would not be able to write a base case) whilst the argument and its type

are the *only things in the linear environment* Γ . The latter means that recursive functions can be type checked in an empty environment (thus be wrapped in **Many** and used zero or multiple times).

$$\frac{\Theta; \Delta, g : t \multimap t'; \cdot, x : t \vdash e : t'}{\Theta; \Delta; \cdot \vdash \mathbf{fix}(g, x : t, e : t') : t \multimap t'} \quad \text{TY_FIX}$$

Lastly, types of almost all NUMLIN primitives, as embedded in OCaml's type system, are shown in Appendix G, with some similar ones (like those for binary arithmetic operators) omitted for brevity. The main difference between the OCaml type of a primitive like **gemm** and its NUMLIN counterpart is the inclusion of explicit ' \forall 's. So, **float bang** \rightarrow (**'a mat** * **bool bang**) \rightarrow (**'b mat** * **bool bang**) \rightarrow **float bang** \rightarrow **z mat** \rightarrow (**'a mat** * **'b mat**) * **z mat** will correspond to

$$\mathbf{!elt} \multimap \forall x. x \mathbf{mat} \otimes \mathbf{!bool} \multimap \forall y. y \mathbf{mat} \otimes \mathbf{!bool} \multimap \mathbf{!elt} \multimap z \mathbf{mat} \multimap (x \mathbf{mat} \otimes y \mathbf{mat}) \otimes z \mathbf{mat}$$

3.2 Dynamic Semantics

The full, small-step transition relation is in Appendix A.2, but the key ideas are as follow.

Heaps (σ) are multisets containing triples of an abstract location l , a fractional permission f and sized matrices $m_{n,k}$. The notation $l \mapsto_f m_{k_1, k_2}$ should be read as "location l represents f ownership over matrix m (of size $k_1 \times k_2$)". Each heap-and-expression either steps to another heap-and-expression or a runtime error **err**. In the full grammar definition we see a definition of values and contexts in the language.

We draw the reader's attention to the definitions relating to fractional permissions. Specifically, unlike a lambda, the body of a **fun** $fc \rightarrow _$ must be a syntactic value. The context **fun** $fc \rightarrow [-]$ means expressions can be reduced inside a fractional permission generalisation. This is to emphasize that fractions are merely *compile-time constructs* and do not affect runtime behaviour. Correct usage of fractions is enforced by the type system, so programs do not get stuck. Fractional permissions are specialised using substitution over both the heap and an expression (OP_FRAC_PERM).

$$\frac{}{\langle \sigma, (\mathbf{fun} fc \rightarrow v)[f] \rangle \rightarrow \langle \sigma[f c / f], v[f c / f] \rangle} \quad \text{OP_FRAC_PERM}$$

Like with the static semantics, the interesting rules in the dynamic semantics are those relating to primitives. Creating a matrix (**matrix** $k_1 k_2$) successfully (OP_MATRIX) requires non-negative dimensions and returns a (fresh) location of a matrix of those dimensions, extending the heap to reflect that l represents a complete ownership over the new matrix.

$$\frac{0 \leq k_1, k_2 \quad l \text{ fresh}}{\langle \sigma, \mathbf{matrix} k_1 k_2 \rangle \rightarrow \langle \sigma + \{l \mapsto_1 M_{k_1, k_2}\}, l \rangle} \quad \text{OP_MATRIX}$$

Dually, OP_FREE, requires a location represent complete ownership before removing it and the matrix it points to from the heap.

$$\frac{}{\langle \sigma + \{l \mapsto_1 m_{k_1, k_2}\}, \mathbf{free} l \rangle \rightarrow \langle \sigma, () \rangle} \quad \text{OP_FREE}$$

Choosing a multiset representation as opposed to a set allows for two convenient invariants: multiplicity of a triple $l \mapsto_f m_{k_1, k_2}$ in the heap corresponds to the number of aliases of l in the

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expression with type f **mat** and the sum of all the fractions for l will always be 1 (for a closed, well-typed expression). With this in mind, the rules `OP_SHARE` and `OP_UNSHARE_EQ` are fairly natural.

$$\frac{\langle \sigma + \{l \mapsto_f m_{k_1, k_2}\}, \mathbf{share}[f] l \rangle \rightarrow \langle \sigma + \{l \mapsto_{\frac{1}{2}f} m_{k_1, k_2}\} + \{l \mapsto_{\frac{1}{2}f} m_{k_1, k_2}\}, (l, l) \rangle}{\text{OP_SHARE}}$$

$$\frac{\langle \sigma + \{l \mapsto_{\frac{1}{2}f} m_{k_1, k_2}\} + \{l \mapsto_{\frac{1}{2}f} m_{k_1, k_2}\}, \mathbf{unshare}[f] l l \rangle \rightarrow \langle \sigma + \{l \mapsto_f m_{k_1, k_2}\}, l \rangle}{\text{OP_UNSHARE_EQ}}$$

Combining all of these features, we see that `OP_GEMM_MATCH` requires that the location being updated (l_3) has complete ownership of over matrix m_3 and can thus change what value it stores to $m_1 m_2 + m_3$. In particular, this places no restriction on l_2 and l_3 : they could be **shared** aliases of the same matrix. Transition rules for other primitives (omitted) follow the same structure: \mapsto_1 for any locations that are written to and \mapsto_{fc} for anything else.

$$\frac{\begin{aligned} \sigma' &\equiv \sigma + \{l_1 \mapsto_{fc_1} m_{1k_1, k_2}\} + \{l_2 \mapsto_{fc_2} m_{2k_2, k_3}\} \\ \sigma_1 &\equiv \sigma' + \{l_3 \mapsto_1 m_{3k_1, k_3}\} \\ \sigma_2 &\equiv \sigma' + \{l_3 \mapsto_1 (m_1 m_2 + m_3)_{k_1, k_3}\} \end{aligned}}{\langle \sigma_1, \mathbf{gemm}[fc_1] l_1 [fc_2] l_2 l_3 \rangle \rightarrow \langle \sigma_2, ((l_1, l_2), l_3) \rangle} \text{OP_GEMM_MATCH}$$

3.3 Logical Relation

First, we define an interpretation of heaps with fractional permissions in the style of Bornat et. al [6] (interpreting the multiset as a partial map from locations to the sum of all its associated fractions and a matrix) as well as the n -fold iteration of \rightarrow .

$$\mathcal{H}[\sigma] = \star_{(l, f, m) \in \sigma} [l \mapsto_f m]$$

where

$$(\varsigma_1 \star \varsigma_2)(l) \equiv \begin{cases} \varsigma_1(l) & \text{if } l \in \text{dom}(\varsigma_1) \wedge l \notin \text{dom}(\varsigma_2) \\ \varsigma_2(l) & \text{if } l \in \text{dom}(\varsigma_2) \wedge l \notin \text{dom}(\varsigma_1) \\ (f_1 + f_2, m) & \text{if } (f_1, m) = \varsigma_1(l) \wedge (f_2, m) = \varsigma_2(l) \wedge f_1 + f_2 \leq 1 \\ \text{undefined} & \text{otherwise} \end{cases}$$

We then define a step-indexed logical relation in the style of Morrisett et. al [14]. $(\varsigma, v) \in \mathcal{V}_k[t]$ means it takes a heap with exactly ς resources to produce a value v of type t in at most k steps. So, something like a **unit** or a $!t$ need no resources, whereas a f **mat** needs exactly f ownership of a some matrix and a pair needs a \star combination of the heaps required for each component.

$$\begin{aligned} \mathcal{V}_k[\mathbf{unit}] &= \{(\emptyset, *)\} \\ \mathcal{V}_k[f \mathbf{mat}] &= \{(\{l \mapsto_{2-f} _ \}, l)\} \\ \mathcal{V}_k[!t] &= \{(\emptyset, \mathbf{Many} v) \mid (\emptyset, v) \in \mathcal{V}_k[t]\} \\ \mathcal{V}_k[t_1 \otimes t_2] &= \{(\varsigma_1 \star \varsigma_2, (v_1, v_2)) \mid (\varsigma_1, v_1) \in \mathcal{V}_k[t_1] \wedge (\varsigma_2, v_2) \in \mathcal{V}_k[t_2]\} \end{aligned}$$

The definition of $\mathcal{V}_k[\forall fc. t]$ says a value and heap must be the same regardless of what fraction is substituted into both; the $k - 1$ is to take into account fraction specialisation takes ones step (`OP_SPC`).

$$\mathcal{V}_k[\forall fc. t] = \{(\varsigma, \mathbf{fun} fc \rightarrow v) \mid \forall f. (\varsigma[fc/f], v[fc/f]) \in \mathcal{V}_{k-1}[t[fc/f]]\}$$

391 To understand the definition of $\mathcal{V}_k[t' \multimap t]$, we must first look at $\mathcal{C}_k[t]$, the computational
 392 interpretation of types. Intuitively, it is a combination of a frame rule on heaps (no
 393 interference), type-preservation and termination (in $j < k$ steps) to either an error or a
 394 heap-and-expression, with the further condition that if the expression is a syntactic value
 395 then it is also one semantically.

$$\begin{aligned} 396 \quad \mathcal{C}_k[t] = \{(\varsigma_s, e_s) \mid \forall j < k, \sigma_r. \varsigma_s \star \sigma_r \text{ defined} \Rightarrow \langle \sigma_s + \sigma_r, e_s \rangle \rightarrow^j \mathbf{err} \vee \exists \sigma_f, e_f. \\ 397 \quad \langle \sigma_s + \sigma_r, e_s \rangle \rightarrow^j \langle \sigma_f + \sigma_r, e_f \rangle \wedge (e_f \text{ is a value} \Rightarrow (\varsigma_f \star \sigma_r, e_f) \in \mathcal{V}_{k-j}[t])\} \end{aligned}$$

399 In this light, $\mathcal{V}_k[t' \multimap t]$ simply says that v is a function and that evaluating the application
 400 of it to any argument (of the correct type, requiring its own set of resources, bounded by k
 401 steps) satisfies all the aforementioned properties.

$$\begin{aligned} 402 \quad \mathcal{V}_k[t' \multimap t] = \{(\varsigma_v, v) \mid (v \equiv \mathbf{fun} \ x : t' \rightarrow e \vee v \equiv \mathbf{fix}(g, x : t', e : t)) \wedge \\ 403 \quad \forall j \leq k, (\varsigma_{v'}, v') \in \mathcal{V}_j[t']. \varsigma_v \star \varsigma_{v'}' \text{ defined} \Rightarrow (\varsigma_v \star \varsigma_{v'}', v v') \in \mathcal{C}_j[t]\} \end{aligned}$$

405 The interpretation of typing environments Δ and Γ are with respect to an arbitrary
 406 substitution of fractional permissions θ . Note that only the interpretation of Γ involves a
 407 (potentially) non-empty heap.

$$\begin{aligned} 408 \quad \mathcal{I}_k[\Delta, x : t]\theta = \{\delta[x \mapsto v_x] \mid \delta \in \mathcal{I}_k[\Delta]\theta \wedge (\emptyset, v_x) \in \mathcal{V}_k[\theta(t)]\} \\ 409 \quad \mathcal{L}_k[\Gamma, x : t]\theta = \{(\varsigma \star \varsigma_x, \gamma[x \mapsto v_x]) \mid (\varsigma, \gamma) \in \mathcal{L}_k[\Gamma]\theta \wedge (\varsigma_x, v_x) \in \mathcal{V}_k[\theta(t)]\} \end{aligned}$$

411 And so the final semantic interpretation of a typing judgement simply quantifies over
 412 all possible fractional permission substitutions θ , linear value substitutions γ , intuitionistic
 413 value substitutions δ and heaps σ . Note that, $\varsigma \equiv \mathcal{H}[\theta(\sigma)]$.

$$\begin{aligned} 414 \quad {}_k[\Theta; \Delta; \Gamma \vdash e : t] = \forall \theta, \delta, \gamma, \sigma. \Theta = \text{dom}(\theta) \wedge (\varsigma, \gamma) \in \mathcal{L}_k[\Gamma]\theta \wedge \delta \in \mathcal{I}_k[\Delta]\theta \Rightarrow \\ 415 \quad (\varsigma, \theta(\delta(\gamma(e)))) \in \mathcal{C}_k[\theta(t)] \end{aligned}$$

417 3.4 Soundness Theorem

418 ► **Theorem 1.** (*The Fundamental Lemma of Logical Relations*)

$$419 \quad \forall \Theta, \Delta, \Gamma, e, t. \Theta; \Delta; \Gamma \vdash e : t \Rightarrow \forall k. {}_k[\Theta; \Delta; \Gamma \vdash e : t]$$

420 To prove the above theorem, we need several lemmas; the interesting ones are: the
 421 moral equivalent of the frame rule (C.1), monotonicity for the step-index (C.5), splitting
 422 up environments corresponds to splitting up heaps (C.7) and heap-and-expressions take the
 423 same steps of evaluation under any substitution of their free fractional permissions (C.8).

424 The proof proceeds by induction on the typing judgement. The case for **TY_FIX** is the
 425 reason we quantify over the step-index k in the *conclusion* of the soundness theorem. It
 426 allows us to then induct over the step-index and assume exactly the thing we need to prove
 427 at a smaller index.

428 The case for **TY_GEN** follows a similar pattern, but has the extra complication of reducing
 429 an expression with an arbitrary fractional permission variable in it, and then instantiating it
 430 at the last momemnt to conclude, which is where C.8 (heap-and-expressions take the same
 431 steps of evaluation under any substitution of their free fractional permissions) is used.

432 The rest of the cases are either very simple base cases (variables, unit, boolean, integer
 433 or element literals) or follow very similar patterns; for these, only **TY_LET** is presented in

434 full and other similar cases simply highlight exactly what would be different. The general
 435 idea is to split up the linear substitution and heap along the same split of Γ/Γ' , then (by
 436 induction) use $\mathcal{C}_k[-]$ and one ‘half’ of the linear substitution and heap to conclude the ‘first’
 437 sub-expression either takes $j < k$ steps to **err** or another heap-and-expression.

438 In the first case, you use `OP_CONTEXT_ERR` to conclude the whole let-expression does
 439 the same. Similarly we use `OP_CONTEXT` j times in the second case. However, a small
 440 book-keeping wrinkle needs to be taken care of in the case that the heap-and-expression
 441 turns into a value in $i \leq j$ steps: `OP_CONTEXT` is not functorial for the n -fold iteration of
 442 \rightarrow . Basically, the following is not quite true:

$$443 \frac{\langle \sigma, e \rangle \rightarrow^j \langle \sigma', e' \rangle}{\langle \sigma, C[e] \rangle \rightarrow^j \langle \sigma', C[e'] \rangle} \text{ OP_CONTEXT}$$

444 because after the i steps, we need to invoke `OP_LET_VAR` to proceed evaluation for any
 445 remaining $j - i$ steps. After that, it suffices to use the induction hypothesis on the second
 446 sub-expression to finish the proof. To do so, we need to construct a valid linear substitution
 447 and heap (i.e., one in $\mathcal{L}_k[\Gamma', x : t]\theta$). We take the other ‘half’ of the linear substitution and
 448 heap (from the initial split at the start) and extend it with $[x \mapsto v]$, (where x is the variable
 449 bound in the let-expression and v is the value we assume the first sub-expression evaluated
 450 to in i steps).

451 4 Implementation

452 4.1 Implementation Strategy

453 `NUMLIN` transpiles to OCaml and its implementation follows the structure of a typical
 454 domain-specific language (DSL) compiler. Although `NUMLIN`’s current implementation is
 455 not as an embedded DSL, its the general design is simple enough to adapt to being so and
 456 also to target other languages.

457 Alongside the transpiler, a ‘Read-Check-Translate’ loop, benchmarking program and a
 458 test suite are included in the artifacts accompanying this paper.

- 459 1. **Parsing.** A generated, LR(1) parser parses a text file into a syntax tree. In general, this
 460 part will vary for different languages and can also be dealt with using combinators or
 461 syntax-extensions (the EDSL approach) if the host language offers such support.
- 462 2. **Desugaring.** The syntax tree is then desugared into a smaller, more concise, abstract
 463 syntax tree. This allows for the type checker to be simpler to specify and easier to
 464 implement.
- 465 3. **Matrix Expressions** are also desugared into the abstract syntax tree through pattern-
 466 matching.
- 467 4. **Type checking.** The abstract syntax tree is explicitly typed, with some inference to
 468 make writing typical programs more convenient.
- 469 5. **Code Generation.** The abstract syntax tree is translated into OCaml, with a few
 470 ‘optimisations’ to produce more readable code. This process is type-preserving: `NUMLIN`’s
 471 type system is embedded into OCaml’s (Figure 11), so the OCaml type checker acts as a
 472 sanity check on the generated code.

473 A very pleasant way to use `NUMLIN` is to have the build system generate code at *compile-*
 474 *time* and then have the generated code be used by other modules like normal OCaml functions.
 475 This makes it possible and even easy to use `NUMLIN` alongside existing OCaml libraries;
 476 in fact, this is exactly how the benchmarking program and test-suite use code written in
 477 `NUMLIN`.

4.1.1 Desugaring, Matrix Expressions and Type Checking

Desugaring is conventional, outlined in Appendix F. Matrix expressions are translated into BLAS/ LAPACK calls via purely syntactic pattern-matching, outlined in Figure 10.

4.1.2 Type checking

Type checking is mostly standard for a linearly typed language, with the exception of fractional permission inference. By restricting fractions to be non-positive integer powers of two, we only need to keep track of the logarithm of the fractions used. Explicit sharing and unsharing removes the need for performing dataflow analysis. As a result, all fractional arithmetic can be solved with unification, and in doing so, fractions become directly usable in NUMLIN's type-system as opposed to a convenient theoretical tool.

Because all functions must have their argument types explicitly annotated, inferring the correct fraction at a call-site is simply a matter of unification. We believe *full-inference of fractional permissions is similarly just matter of unification* (thanks to an experimental implementation of just this feature), even though the formal system we present here is for an explicitly-typed language.

There are a few differences between the type system as presented in 3.2 and how we implemented it: the environment *changes* as a result of type checking an expression (the standard transformation to avoid a non-deterministic split of the environment for checking pairs); variables are *marked as used* rather than removed for better error messages; variables are *tagged* as linear or intuitionistic in *one* environment as opposed to being stored in *two* separate ones (this allows scoping/variable look-up to be handled uniformly).

4.1.3 Code Generation

is a straightforward mapping from NUMLIN's core constructs to high-level OCaml ones. We embed NUMLIN's type- and term- constructors into OCaml as a sanity check on the output (Figure 11).

This is also useful when using NUMLIN from within OCaml; for example, we can use existing tools to inspect the type of the function we are using (Figure 12). It is worth reiterating that only the type- and term- constructors are translated into OCaml, NUMLIN's precise control over linearity and aliasing are not brought over.

We actually use this fact to our advantage to clean up the output OCaml by removing what would otherwise be redundant re-bindings (Figure 13). Combined with a code-formatter, the resulting code is not obviously correct and exactly what an expert would intend to write by hand, but now with the guarantees and safety of NUMLIN behind it. A small example is shown in Figure 14, a larger one in Figure 16.

4.2 Performance Metrics

We think that using NUMLIN has two primary benefits: safety and performance. We discuss safety in 5.1, where we describe how we used NUMLIN to find linearity and aliasing bugs in a linear algebra algorithm that was *generated* by another program.

4.2.1 Setup

For performance, we measured the execution times of four equivalent implementations of a Kalman filter: in C (using CBLAS), NUMLIN (using OWL's low-level CBLAS bindings), OCaml

$$\begin{aligned}
& \text{let } v \leftarrow x[e] \text{ in } e \Rightarrow \text{let } (x, !v) = x[e] \text{ in } e \quad (\text{similarly for matrices}) \\
& \text{let } x_2 \leftarrow \text{new } [|x_1|] \text{ in } e \Rightarrow \text{let } (x_1, x_2) = \text{copyM_} x_1 \text{ in } e \\
& \text{let } x_2 \leftarrow [|x_1|] \text{ in } e \Rightarrow \text{let } (x_1, x_2) = \text{copyM_to_} x_1 x_2 \text{ in } e \\
\\
& M ::= X \mid X^T \mid \text{sym}(X) \\
\\
& \text{let } Y \leftarrow \text{new } (n, k) [| \alpha M_1 M_2 |] \text{ in } e \Rightarrow \\
& \quad \text{let } Y = \text{matrix } n \ k \text{ in let } Y \leftarrow [| \alpha M_1 M_2 + 0Y |] \text{ in } e \\
& \text{let } Y \leftarrow [| \alpha X X^T + \beta Y |] \text{ in } e \Rightarrow \\
& \quad \text{let } (X, Y) = \text{syrk false } \alpha _ X \ \beta \ Y \text{ in } e \\
& \text{let } Y \leftarrow [| \alpha X^T X + \beta Y |] \text{ in } e \Rightarrow \\
& \quad \text{let } (X, Y) = \text{syrk true } \alpha _ X \ \beta \ Y \text{ in } e \\
& \text{let } Y \leftarrow [| \alpha \text{sym}(X_1) X_2 + \beta Y |] \text{ in } e \Rightarrow \\
& \quad \text{let } ((X_1, X_2), Y) = \text{symm false } \alpha _ X_1 _ X_2 \ \beta \ Y \text{ in } e \\
& \text{let } Y \leftarrow [| \alpha X_2 \text{sym}(X_1) + \beta Y |] \text{ in } e \Rightarrow \\
& \quad \text{let } ((X_1, X_2), Y) = \text{symm true } \alpha _ X_1 _ X_2 \ \beta \ Y \text{ in } e \\
& \text{let } Y \leftarrow [| \alpha X_1^{T?} X_2^{T?} + \beta Y |] \text{ in } e \Rightarrow \\
& \quad \text{let } ((X_1, X_2), Y) = \text{gemm } \alpha _ (X_1, \text{true}_{\text{false}}) _ (X_2, \text{true}_{\text{false}}) \ \beta \ Y \text{ in } e
\end{aligned}$$

■ **Figure 10** Purely syntactic pattern-matching translations of matrix expressions.

519 (using OWL’s intended, safe/copying-by-default interface), and Python (using NUMPY, with
 520 the interpreter started and functions interpreted). We measured execution time in micro-
 521 seconds, against an exponentially (powers of 5) increasing scaling factor for matrix size
 522 parameters $n = 5$ and $k = 3$.

523 For large scaling factors ($n = 5^4, 5^5$), we triggered a full garbage-collection before
 524 measuring the execution time of a single call of a function. However, due to the limitations
 525 of the micro-benchmarking library we used, for smaller scaling factors ($n = 5^1, 5^2, 5^3$), we
 526 measured the execution time of *multiple* calls to a function in a loop, thus including potential
 527 garbage-collection effects.

528 We also measured the execution times of L1-norm minimisation and the “linear-regression”
 529 $((X^T X)^{-1} X^T y)$ similarly, but without a C implementation.

530 4.2.2 Hypothesis

531 We expected the C implementation to be faster than the NUMLIN one because the latter has
 532 the additional (but relatively low) overhead of dimension checks and crossing the OCaml/C
 533 FFI for each call to a CBLAS routine, even though the calls and their order are exactly the
 534 same. We expected the OCaml and Python implementations to be slower because they
 535 allocate more temporaries (so possibly less cache-friendly) and carry out more floating-point
 536 operations – the CBLAS and NUMLIN implementations use ternary kernels (coalescing steps),
 537 a Cholesky decomposition (of a symmetric matrix, which is more efficient than the LU
 538 decomposition used for inverting a matrix in OWL and NUMPY) and **symm** (symmetric matrix

$f ::=$		
fc	<code>module Arr =</code>	$\llbracket fc \rrbracket = 'fc$
Z	<code>Owl.Dense.Ndarray.D</code>	$\llbracket Z \rrbracket = z$
$S f$	<code>type z = Z</code>	$\llbracket S f \rrbracket = \llbracket f \rrbracket s$
	<code>type 'a s = Succ</code>	$\llbracket unit \rrbracket = unit$
$t ::=$		$\llbracket bool \rrbracket = bool$
<code>unit</code>	<code>type 'a arr =</code>	$\llbracket int \rrbracket = int$
<code>bool</code>	<code>A of Arr.arr</code>	$\llbracket elt \rrbracket = float$
<code>int</code>	<code>[@@unboxed]</code>	$\llbracket f arr \rrbracket = \llbracket f \rrbracket arr$
<code>elt</code>		$\llbracket f mat \rrbracket = \llbracket f \rrbracket mat$
<code>f arr</code>	<code>type 'a mat =</code>	$\llbracket ! t \rrbracket = \llbracket t \rrbracket bang$
<code>f mat</code>	<code>M of Arr.arr</code>	$\llbracket \forall fc. t \rrbracket = \llbracket t \rrbracket$
<code>! t</code>	<code>[@@unboxed]</code>	$\llbracket t \otimes t' \rrbracket = \llbracket t \rrbracket * \llbracket t' \rrbracket$
$\forall fc. t$	<code>type 'a bang =</code>	$\llbracket t \multimap t' \rrbracket = \llbracket t \rrbracket \rightarrow \llbracket t' \rrbracket$
$t \otimes t'$	<code>Many of 'a</code>	
$t \multimap t'$	<code>[@@unboxed]</code>	

■ **Figure 11** NUMLIN's type grammar (left) and its embedding into OCaml (right).

```

1 let lt4la_kalman ~sigma ~h ~mu ~r ~data =
0   Examples.Kalman.it (M sigma) (M h) (M mu) (M r) (M data)
NORMAL test/examples_test.ml
'a mat ->
'b mat ->
'c mat ->
z mat ->
z mat -> ('a mat * ('b mat * ('c mat * (z mat * z mat)))) * (z mat * z mat)
:merlin-type-history:
0   let fact = Examples.Factorial.it in
NORMAL test/examples_test.ml
int bang -> int bang

```

■ **Figure 12** Using NUMLIN functions from OCaml.

539 multiplication, halving the number of floating-point multiplications required).

540 4.2.3 Results

541 The results in Figures 15 are as we expected: C is the fastest, followed by NUMLIN, with
 542 OCaml and Python last. Differences in timings are quite pronounced at small matrix sizes,
 543 but are still significant at larger ones. Specifically for the Kalman filter, for $n = 625$, CBLAS
 544 took $112 \pm 35 ms$, NUMLIN took $105 \pm 25 ms$, OWL took $124 \pm 38 ms$ and NUMPY took
 545 $112 \pm 12 ms$; for $n = 3125$, CBLAS took $10.8 \pm 0.7 s$, NUMLIN took $12.0 \pm 1.2 s$, OWL took
 546 $13.3 \pm 0.2 s$ and NUMPY took $12.7 \pm 0.6 s$.

547 Worth highlighting here is the other major advantage of using NUMLIN is reduced
 548 memory usage. Whilst the OWL and NUMPY use 11 temporary matrices for the Kalman
 549 filter, (excluding the 2 matrices which store the results), using $n + n^2 + 4nk + 3k^2 + 2k \approx 4n^2$
 550 (for $k = 3n/5$) words of memory, CBLAS and NUMLIN use only 2 temporary matrices
 551 (excluding the one matrix which stores one of the results), using only $n^2 + nk \leq 2n^2$ words
 552 of memory.

```

let Many x = x in
let Many x = Many (Many x) in <exp>  ⇒  <exp>

(* fixp = fix (f, x:t, <exp> : t') *)
(*1*) let Many f = Many fixp in <body>  ⇒  let rec f x = <exp> in <body>
(*2*) let f = fixp in <body>

(*1*) let Many x = <exp> in
(*-*) let Many x = Many (Many x) in <body>  ⇒  let x = <exp> in <body>
(*2*) let Many x = Many <exp> in <body>
(*3*) (fun x : t -> <body>) <exp>

```

■ **Figure 13** Removing redundant re-bindings during translation to OCaml.

```

let rec f i n x0 row =
  if Prim.extract @@ Prim.eqI i n then (row, x0)
  else
    let row, x1 = Prim.get row i in
    f (Prim.addI i (Many 1)) n (Prim.addE x0 x1) row
in
f

```

■ **Figure 14** Recursive OCaml function for a summing over an array, generated (at *compile time*) from the code in Figure 2, passed through `ocamlformat` for presentation.

553 4.2.4 Analysis

554 As matrix sizes increase, assuming sufficient memory, the difference in the number of floating-
 555 point operations ($O(n^3)$) dominates execution times. However for small matrix sizes, since
 556 n is small and the measurements were over multiple calls to a function in a loop, the large
 557 number of temporaries show the adverse effect of not re-using memory at even quite small
 558 matrix sizes: creating pressure on the garbage collector.

559 5 Discussion and Related Work

560 5.1 Finding Bugs in SymPy's Output

561 Prior to this project, we had little experience with linear algebra libraries or the problem
 562 of matrix expression compilation. As such, we based our initial NUMLIN implementation
 563 of a Kalman filter using BLAS and LAPACK, on a popular GitHub gist of a Fortran
 564 implementation, one that was *automatically generated* from SymPy's matrix expression
 565 compiler [15].

566 Once we translated the implementation from Fortran to NUMLIN, we attempted to compile
 567 it and found that (to our surprise) it did not type-check. This was because the original
 568 implementation contained incorrect aliasing, unused variables and unnecessary temporaries,
 569 and did not adhere to Fortran's read/write permissions (with respect to `intent` annotations
 570 `in`, `out` and `inout`) all of which were now highlighted by NUMLIN's type system.

571 The original implementation used 6 temporaries, one of which was immediately spotted
 572 as never being used due to linearity. It also contained two variables which were marked as
 573 `intent(in)` but would have been written over by calls to 'gemm', spotted by the fractional-
 574 capabilities feature. Furthermore, it used a matrix *twice* in a call to 'symm', once with a read

575 permission but once with a *write* permission. Fortran assumes that any parameter being
576 written to is not aliased and so this call was not only incorrect, but illegal according to the
577 standard, both aspects of which were captured by linearity and fractional-capabilities.

578 Lastly, it contained another unnecessary temporary, however one that was not obvious
579 without linear types. To spot it, we first performed live-range splitting (checked by linearity)
580 by hoisting calls to `freeM` and then annotated the freed matrices with their dimensions.
581 After doing so and spotting two disjoint live-ranges of the same size, we replaced a call to
582 `freeM` followed by allocating call to `copy` with one, in-place call to `copyM_to`. We believe
583 the ability to boldly refactor code which manages memory is good evidence of the usefulness
584 of linearity as a tool for programming.

585 5.2 Related Work

586 Using linear types for BLAS routines is a particularly good domain fit (given the implicit
587 restrictions on aliasing arguments), and as a result the idea of using substructural types
588 to express array computations is not a particularly new one [16, 10, 4]. However, many of
589 these designs have been focused on building languages to *implement* the kernel linear algebra
590 functions, and as a result, they tend to add additional limitations on the language design.
591 Both Futhark [10] and Single Assignment C [16] omit higher-order functions to facilitate
592 compilation to GPUs. The work of [4] forbids term-level recursion, in order to ensure that
593 all higher-order computations can be statically normalized away and thereby maximize
594 opportunities for array fusion.

595 In contrast, our approach is to begin with the assumption that we can take existing
596 efficient BLAS-like libraries, and then enforce their correct *usage* using a linear type discipline
597 with fractional permissions.

598 This approach is similar to the one taken in linear algebra libraries for Rust – these libraries
599 typically take advantage of the distinction that Rust’s type system offers between mutable
600 views/references to arrays. The work of [18] and [11] suggest that Rust’s borrow-checker can
601 be expressed in simpler terms using *fractional-permissions*, though to our knowledge the
602 programmer-visible lifetime analysis in Rust has never been formalized.

603 Working explicitly with fractional permissions has two main benefits. First, our type
604 system demonstrates that type systems for fractional permissions can be dramatically simpler
605 than existing state-of-the-art approaches, including both industrial languages like Rust, as
606 well as academic (such as those developed by [5]). Bierhoff *et al*’s type system, much like
607 Rust’s, builds a complex dataflow analysis into the typing rules to infer when variables can
608 be shared or not. This allows for more natural-looking user programs, but can create the
609 impression that using fractional permissions requires a heavy theoretical and engineering
610 effort going well beyond that needed for supporting basic linear types.

611 Instead, our approach, of requiring sharing to be made explicit, lets us demonstrate that
612 the existing unification machinery already in place for ordinary ML-style type inference can
613 be reused to support fractions. Basically, we can view sharing a value as dividing a fraction
614 by two, and after taking logarithms all fractions are Peano numbers, whose equality can be
615 established with ordinary unification.

616 This fact is important because there are major upcoming implementations of linear types
617 such as Linear Haskell [3], which do not have built-in support for fractional permissions.
618 Instead, Linear Haskell takes a slightly different definition of linearity, one based on *arrows* as
619 opposed to *kinds*: for $f : a \multimap b$, if fu is used exactly once *then* u is used exactly once. Whilst
620 this has the advantage of being backwards-compatible, it also means that the type system
621 has no built-in support for the concurrent reader, exclusive writer pattern that fractional

622 permissions enable.

623 However, since our type system demonstrates unification is “all one needs” for
 624 fractions, it should be possible to *encode* NUMLIN’s approach to fractional permissions in
 625 Linear Haskell by adding a GADT-style natural number index to array types tracking the
 626 fraction, which should enable supporting high-performance BLAS bindings in Linear Haskell.
 627 Actually implementing this is something we leave for future work, as there remains one issue
 628 which we do not see a good encoding for. Namely, only having support for linear functions
 629 makes it a bit inconvenient to manipulate linear values directly – programs end up taking
 630 on a CPS-like structure. This seems to remain an advantage of a direct implementation of
 631 linear types over the Linear Haskell style.

632 5.3 Simplicity and Further Work

633 We are pleasantly surprised at how simple the overall design and implementation of NUMLIN
 634 is, given its expressive power and usability. So simple in fact, that fractions, a convenient
 635 theoretical abstraction until this point, could be implemented by restricting division and
 636 multiplication to be by 2 only [7], thus turning any required arithmetic into unification.

637 Indeed, the focus on getting a working prototype early on (so that we could test it with
 638 real BLAS/LAPACK routines as soon as possible) meant that we only added features to
 639 the type system when it was clear that they were absolutely necessary: these features were
 640 !-types and value-restriction for the [Many](#) constructor.

641 Going forwards, one may wish to eliminate even more runtime errors from NUMLIN, by
 642 extending its type system. For example, we could have used existential types to statically
 643 track pointer identities[14], or parametric polymorphism.

644 We could also attempt to catch mismatched dimensions at compile time as well. While
 645 this could be done with generative phantom types[1], using dependent types may offer more
 646 flexibility in *partitioning* regions[13] or statically enforcing dimensions related constraints of
 647 the arguments at compile-time. ATS[9] is an example of a language which combines linear
 648 types with a sophisticated proof layer. But although it provides BLAS bindings, it does not
 649 aim to provide aliasing restrictions as demonstrated in this paper.

650 Taking this idea one step even further, since matrix dimensions are typically fixed
 651 at runtime, we could *stage* NUMLIN programs and compile matrix expressions using more
 652 sophisticated algorithms[2]. However, it is worth noting that without care, such algorithms[15],
 653 usually based on graph-based, ad-hoc dataflow analysis, can produce erroneous output which
 654 would not get past a linear type system with fractions.

655 We also think that this concept (and the general design of its implementation) need not
 656 be limited to linear algebra: we could conceivably ‘backport’ this idea to other contexts that
 657 need linearity (concurrency, single-use continuations, zero-copy buffer, streaming I/O) or
 658 combine it with dependent types to achieve even more expressive power to split up a single
 659 block of memory into multiple regions in an arbitrary manner[13].

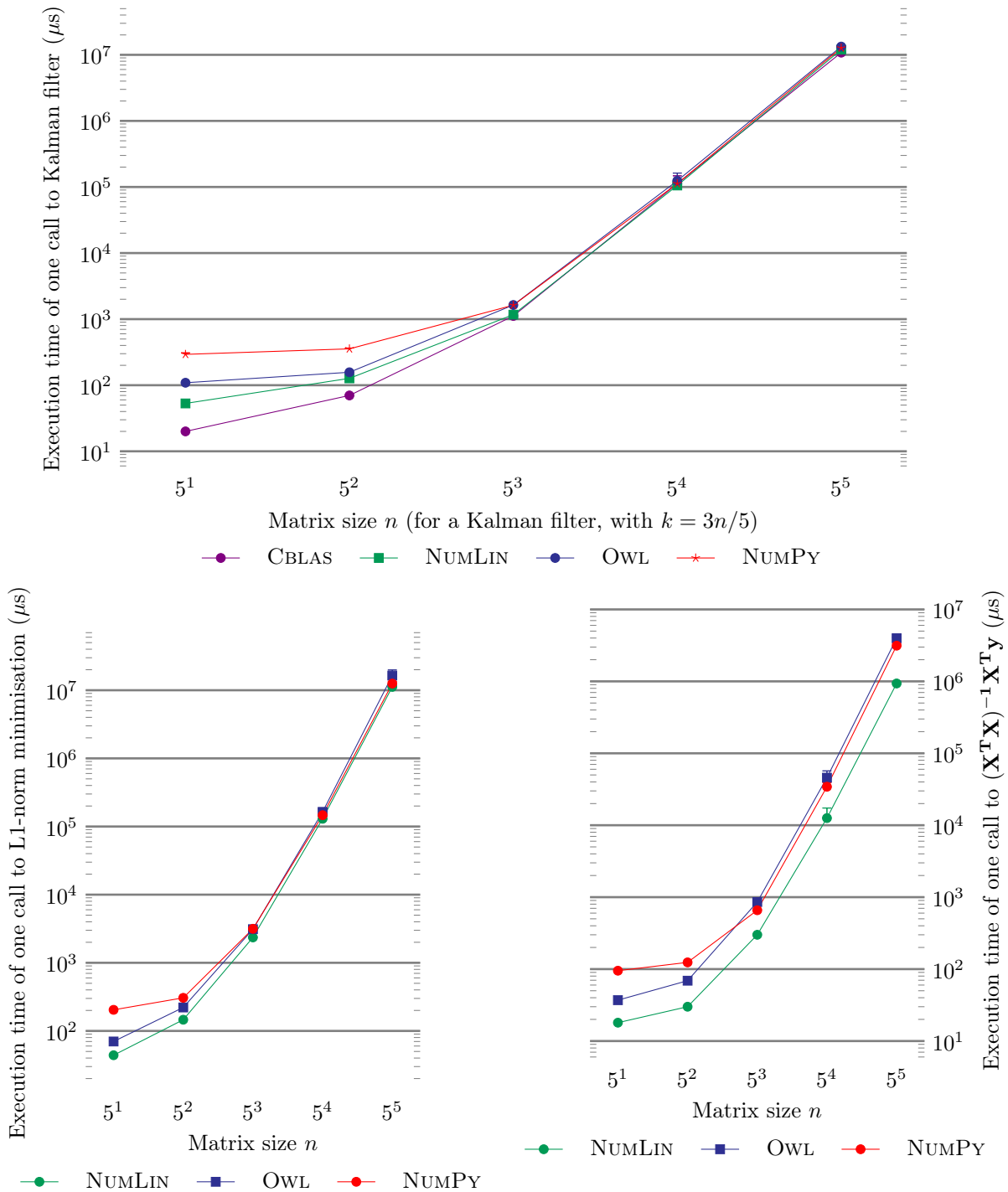


Figure 15 Comparison of execution times (error bars are present but quite small). Small matrices and timings $n \leq 5^3$ were micro-benchmarked with the `Core_bench` library. Larger ones used Unix's `getrusage` functionality, sandwiched between calls to `Gc.full_major` for the OCaml implementations.

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705 **A** NumLin Specification

706 **A.1** Static Semantics

707 $\boxed{\Theta; \Delta; \Gamma \vdash e : t}$ Typing rules for expressions

708 $\frac{}{\Theta; \Delta; \cdot, x : t \vdash x : t} \text{TY_VAR_LIN}$

709 $\frac{x : t \in \Delta}{\Theta; \Delta; \cdot \vdash x : t} \text{TY_VAR}$

710 $\frac{\begin{array}{l} \Theta; \Delta; \Gamma \vdash e : t \\ \Theta; \Delta; \Gamma', x : t \vdash e' : t' \end{array}}{\Theta; \Delta; \Gamma, \Gamma' \vdash \text{let } x = e \text{ in } e' : t'} \text{TY_LET}$

711 $\frac{}{\Theta; \Delta; \cdot \vdash () : \text{unit}} \text{TY_UNIT_INTRO}$

712 $\frac{\begin{array}{l} \Theta; \Delta; \Gamma \vdash e : \text{unit} \\ \Theta; \Delta; \Gamma' \vdash e' : t \end{array}}{\Theta; \Delta; \Gamma, \Gamma' \vdash \text{let } () = e \text{ in } e' : t} \text{TY_UNIT_ELIM}$

713 $\frac{}{\Theta; \Delta; \cdot \vdash \text{true} : \text{bool}} \text{TY_BOOL_TRUE}$

714 $\frac{}{\Theta; \Delta; \cdot \vdash \text{false} : \text{bool}} \text{TY_BOOL_FALSE}$

715 $\frac{\begin{array}{l} \Theta; \Delta; \Gamma \vdash e : !\text{bool} \\ \Theta; \Delta; \Gamma' \vdash e_1 : t' \\ \Theta; \Delta; \Gamma' \vdash e_2 : t' \end{array}}{\Theta; \Delta; \Gamma, \Gamma' \vdash \text{if } e \text{ then } e_1 \text{ else } e_2 : t} \text{TY_BOOL_ELIM}$

716 $\frac{}{\Theta; \Delta; \cdot \vdash k : \text{int}} \text{TY_INT_INTRO}$

717 $\frac{}{\Theta; \Delta; \cdot \vdash el : \text{elt}} \text{TY_ELT_INTRO}$

718 $\frac{\begin{array}{l} \Theta; \Delta; \cdot \vdash v : t \\ v \neq l \end{array}}{\Theta; \Delta; \cdot \vdash \text{Many } v : !t} \text{TY_BANG_INTRO}$

719 $\frac{\begin{array}{l} \Theta; \Delta; \Gamma \vdash e : !t \\ \Theta; \Delta, x : t; \Gamma' \vdash e' : t' \end{array}}{\Theta; \Delta; \Gamma, \Gamma' \vdash \text{let Many } x = e \text{ in } e' : t'} \text{TY_BANG_ELIM}$

720 $\frac{\begin{array}{l} \Theta; \Delta; \Gamma \vdash e : t \\ \Theta; \Delta; \Gamma' \vdash e' : t' \end{array}}{\Theta; \Delta; \Gamma, \Gamma' \vdash (e, e') : t \otimes t'} \text{TY_PAIR_INTRO}$

23:24 NumLin: Linear Types for Linear Algebra

$$\frac{\begin{array}{c} \Theta; \Delta; \Gamma \vdash e_{12} : t_1 \otimes t_2 \\ \Theta; \Delta; \Gamma', a : t_1, b : t_2 \vdash e : t \end{array}}{\Theta; \Delta; \Gamma, \Gamma' \vdash \mathbf{let} (a, b) = e_{12} \mathbf{in} e : t} \quad \text{TY_PAIR_ELIM}$$

$$\frac{\begin{array}{c} \Theta \vdash t' \text{Type} \\ \Theta; \Delta; \Gamma, x : t' \vdash e : t \end{array}}{\Theta; \Delta; \Gamma \vdash \mathbf{fun} x : t' \rightarrow e : t' \multimap t} \quad \text{TY_LAMBDA}$$

$$\frac{\begin{array}{c} \Theta; \Delta; \Gamma \vdash e : t' \multimap t \\ \Theta; \Delta; \Gamma' \vdash e' : t' \end{array}}{\Theta; \Delta; \Gamma, \Gamma' \vdash e e' : t} \quad \text{TY_APP}$$

$$\frac{\Theta, fc; \Delta; \Gamma \vdash e : t}{\Theta; \Delta; \Gamma \vdash \mathbf{fun} fc \rightarrow e : \forall fc. t} \quad \text{TY_GEN}$$

$$\frac{\begin{array}{c} \Theta \vdash f \text{Perm} \\ \Theta; \Delta; \Gamma \vdash e : \forall fc. t \end{array}}{\Theta; \Delta; \Gamma \vdash e[f] : t[f/fc]} \quad \text{TY_SPC}$$

$$\frac{\Theta; \Delta, g : t \multimap t'; \cdot, x : t \vdash e : t'}{\Theta; \Delta; \cdot \vdash \mathbf{fix} (g, x : t, e : t') : t \multimap t'} \quad \text{TY_FIX}$$

727

728 A.2 Dynamic Semantics

$$\boxed{\langle \sigma, e \rangle \rightarrow \text{Config}} \quad \text{Operational semantics}$$

$$\frac{}{\langle \sigma, \mathbf{let} () = () \mathbf{in} e \rangle \rightarrow \langle \sigma, e \rangle} \quad \text{OP_LET_UNIT}$$

$$\frac{}{\langle \sigma, \mathbf{let} x = v \mathbf{in} e \rangle \rightarrow \langle \sigma, e[x/v] \rangle} \quad \text{OP_LET_VAR}$$

$$\frac{}{\langle \sigma, \mathbf{if} (\mathbf{Many true}) \mathbf{then} e_1 \mathbf{else} e_2 \rangle \rightarrow \langle \sigma, e_1 \rangle} \quad \text{OP_IF_TRUE}$$

$$\frac{}{\langle \sigma, \mathbf{if} (\mathbf{Many false}) \mathbf{then} e_1 \mathbf{else} e_2 \rangle \rightarrow \langle \sigma, e_2 \rangle} \quad \text{OP_IF_FALSE}$$

$$\frac{}{\langle \sigma, \mathbf{let} \mathbf{Many} x = \mathbf{Many} v \mathbf{in} e \rangle \rightarrow \langle \sigma, e[x/v] \rangle} \quad \text{OP_LET_MANY}$$

$$\frac{}{\langle \sigma, \mathbf{let} (a, b) = (v_1, v_2) \mathbf{in} e \rangle \rightarrow \langle \sigma, e[a/v_1][b/v_2] \rangle} \quad \text{OP_LET_PAIR}$$

$$\frac{}{\langle \sigma, (\mathbf{fun} fc \rightarrow v)[f] \rangle \rightarrow \langle \sigma[f c/f], v[f c/f] \rangle} \quad \text{OP_FRAC_PERM}$$

$$\frac{}{\langle \sigma, \mathbf{fix} (g, x : t, e : t') v \rangle \rightarrow \langle \sigma, e[x/v][g/\mathbf{fix} (g, x : t, e : t')] \rangle} \quad \text{OP_APP_FIX}$$

$$\frac{}{\langle \sigma, (\mathbf{fun} x : t \rightarrow e) v \rangle \rightarrow \langle \sigma, e[x/v] \rangle} \quad \text{OP_APP_LAMBDA}$$

738

- 739
$$\frac{\langle \sigma, e \rangle \rightarrow \langle \sigma', e' \rangle}{\langle \sigma, C[e] \rangle \rightarrow \langle \sigma', C[e'] \rangle} \quad \text{OP_CONTEXT}$$
- 740
$$\frac{\langle \sigma, e \rangle \rightarrow \mathbf{err}}{\langle \sigma, C[e] \rangle \rightarrow \mathbf{err}} \quad \text{OP_CONTEXT_ERR}$$
- 741
$$\frac{0 \leq k_1, k_2 \quad l \text{ fresh}}{\langle \sigma, \mathbf{matrix} \ k_1 \ k_2 \rangle \rightarrow \langle \sigma + \{l \mapsto_1 M_{k_1, k_2}\}, l \rangle} \quad \text{OP_MATRIX}$$
- 742
$$\frac{k_1 < 0 \text{ or } k_2 < 0}{\langle \sigma, \mathbf{matrix} \ k_1 \ k_2 \rangle \rightarrow \mathbf{err}} \quad \text{OP_MATRIX_NEG}$$
- 743
$$\frac{}{\langle \sigma + \{l \mapsto_1 m_{k_1, k_2}\}, \mathbf{free} \ l \rangle \rightarrow \langle \sigma, () \rangle} \quad \text{OP_FREE}$$
- 744
$$\frac{}{\langle \sigma + \{l \mapsto_f m_{k_1, k_2}\}, \mathbf{share}[f] \ l \rangle \rightarrow \langle \sigma + \{l \mapsto_{\frac{1}{2}f} m_{k_1, k_2}\} + \{l \mapsto_{\frac{1}{2}f} m_{k_1, k_2}\}, (l, l) \rangle} \quad \text{OP_SHARE}$$
- 745
$$\frac{}{\langle \sigma + \{l \mapsto_{\frac{1}{2}f} m_{k_1, k_2}\} + \{l \mapsto_{\frac{1}{2}f} m_{k_1, k_2}\}, \mathbf{unshare}[f] \ l \ l \rangle \rightarrow \langle \sigma + \{l \mapsto_f m_{k_1, k_2}\}, l \rangle} \quad \text{OP_UNSHARE_EQ}$$
- 746
$$\frac{l \neq l'}{\langle \sigma + \{l \mapsto_{\frac{1}{2}f} m_{k_1, k_2}\} + \{l' \mapsto_{\frac{1}{2}f} m'_{k_1, k_2}\}, \mathbf{unshare}[f] \ l \ l' \rangle \rightarrow \mathbf{err}} \quad \text{OP_UNSHARE_NEQ}$$
- 747
$$\frac{\begin{array}{l} \sigma' \equiv \sigma + \{l_1 \mapsto_{fc_1} m_{1 \ k_1, k_2}\} + \{l_2 \mapsto_{fc_2} m_{2 \ k_2, k_3}\} \\ \sigma_1 \equiv \sigma' + \{l_3 \mapsto_1 m_{3 \ k_1, k_3}\} \\ \sigma_2 \equiv \sigma' + \{l_3 \mapsto_1 (m_1 \ m_2 + m_3)_{k_1, k_3}\} \end{array}}{\langle \sigma_1, \mathbf{gemm}[fc_1] \ l_1[fc_2] \ l_2 \ l_3 \rangle \rightarrow \langle \sigma_2, ((l_1, l_2), l_3) \rangle} \quad \text{OP_GEMM_MATCH}$$
- 748
$$\frac{k_2 \neq k'_2 \quad \sigma' \equiv \sigma + \{l_1 \mapsto_{fc_1} m_{1 \ k_1, k_2}\} + \{l_2 \mapsto_{fc_2} m_{2 \ k'_2, k_3}\}}{\langle \sigma' + \{l_3 \mapsto_1 m_{1 \ k_1, k_3}\}, \mathbf{gemm}[fc_1] \ l_1[fc_2] \ l_2 \ l_3 \rangle \rightarrow \mathbf{err}} \quad \text{OP_GEMM_MISMATCH}$$
- 749

750 **B** Interpretation

751 **B.1** Definitions

752 Operationally, $Heap \sqsubseteq Loc \times Permission \times Matrix$ (a multiset), denoted with a σ .
 753 Define its *interpretation* to be $Loc \rightarrow Permission \times Matrix$ with $\star : Heap \times Heap \rightarrow Heap$ as
 754 follows:

$$755 \quad (\varsigma_1 \star \varsigma_2)(l) \equiv \begin{cases} \varsigma_1(l) & \text{if } l \in \text{dom}(\varsigma_1) \wedge l \notin \text{dom}(\varsigma_2) \\ \varsigma_2(l) & \text{if } l \in \text{dom}(\varsigma_2) \wedge l \notin \text{dom}(\varsigma_1) \\ (f_1 + f_2, m) & \text{if } (f_1, m) = \varsigma_1(l) \wedge (f_2, m) = \varsigma_2(l) \wedge f_1 + f_2 \leq 1 \\ \text{undefined} & \text{otherwise} \end{cases}$$

756 Commutativity and associativity of \star follows from that of $+$.
 757 $\varsigma_1 \star \varsigma_2$ is *defined* if it is for all $l \in \text{dom}(\varsigma_1) \cup \text{dom}(\varsigma_2)$.
 758 Define $\mathcal{H}[\![\sigma]\!] = \star_{(l,f,m) \in \sigma} [l \mapsto_f m]$ and **implicitly denote** $\varsigma \equiv \mathcal{H}[\![\theta(\sigma)]\!]$.
 759
 760 The n -fold iteration for the \rightarrow (functional) relation, is also a (functional) relation:

$$761 \quad \forall n. \mathbf{err} \rightarrow^n \mathbf{err} \quad \langle \sigma, v \rangle \rightarrow^n \langle \sigma, v \rangle \quad \langle \sigma, e \rangle \rightarrow^0 \langle \sigma, e \rangle \quad \langle \sigma, e \rangle \rightarrow^{n+1} ((\langle \sigma, e \rangle \rightarrow) \rightarrow^n)$$

762

763 Hence, all bounded iterations end in either an **err**, a heap-and-expression or a heap-and-value.

764 B.2 Interpretation

$$765 \quad \mathcal{V}_k[\mathbf{unit}] = \{(\emptyset, *)\}$$

$$766 \quad \mathcal{V}_k[\mathbf{bool}] = \{(\emptyset, true), (\emptyset, false)\}$$

$$767 \quad \mathcal{V}_k[\mathbf{int}] = \{(\emptyset, n) \mid 2^{-63} \leq n \leq 2^{63} - 1\}$$

$$768 \quad \mathcal{V}_k[\mathbf{elt}] = \{(\emptyset, f) \mid f \text{ a IEEE Float64 } \}$$

$$769 \quad \mathcal{V}_k[f \mathbf{mat}] = \{(\{l \mapsto_{2^{-f}} _ \}, l)\}$$

$$770 \quad \mathcal{V}_k[!t] = \{(\emptyset, \mathbf{Many} \ v) \mid (\emptyset, v) \in \mathcal{V}_k[t]\}$$

$$771 \quad \mathcal{V}_k[\forall fc. t] = \{(\varsigma, \mathbf{fun} \ fc \rightarrow v) \mid \forall f. (\varsigma[fc/f], v[fc/f]) \in \mathcal{V}_{k-1}[t[fc/f]]\}$$

$$772 \quad \mathcal{V}_k[t_1 \otimes t_2] = \{(\varsigma_1 \star \varsigma_2, (v_1, v_2)) \mid (\varsigma_1, v_1) \in \mathcal{V}_k[t_1] \wedge (\varsigma_2, v_2) \in \mathcal{V}_k[t_2]\}$$

$$773 \quad \mathcal{V}_k[t' \multimap t] = \{(\varsigma_v, v) \mid (v \equiv \mathbf{fun} \ x : t' \rightarrow e \vee v \equiv \mathbf{fix}(g, x : t', e : t)) \wedge$$

$$774 \quad \forall j \leq k, (\varsigma_{v'}, v') \in \mathcal{V}_j[t']. \varsigma_v \star \varsigma_{v'} \text{ defined} \Rightarrow (\varsigma_v \star \varsigma_{v'}, v \ v') \in \mathcal{C}_j[t]\}$$

$$775 \quad \mathcal{C}_k[t] = \{(\varsigma_s, e_s) \mid \forall j < k, \sigma_r. \varsigma_s \star \sigma_r \text{ defined} \Rightarrow \langle \sigma_s + \sigma_r, e_s \rangle \rightarrow^j \mathbf{err} \vee \exists \sigma_f, e_f.$$

$$776 \quad \langle \sigma_s + \sigma_r, e_s \rangle \rightarrow^j \langle \sigma_f + \sigma_r, e_f \rangle \wedge (e_f \text{ is a value} \Rightarrow (\varsigma_f \star \varsigma_r, e_f) \in \mathcal{V}_{k-j}[t])\}$$

$$777 \quad \mathcal{I}_k[\cdot]\theta = \{\emptyset\}$$

$$778 \quad \mathcal{I}_k[\Delta, x : t]\theta = \{\delta[x \mapsto v_x] \mid \delta \in \mathcal{I}_k[\Delta]\theta \wedge (\emptyset, v_x) \in \mathcal{V}_k[\theta(t)]\}$$

$$779 \quad \mathcal{L}_k[\cdot]\theta = \{(\emptyset, [])\}$$

$$780 \quad \mathcal{L}_k[\Gamma, x : t]\theta = \{(\varsigma \star \varsigma_x, \gamma[x \mapsto v_x]) \mid (\varsigma, \gamma) \in \mathcal{L}_k[\Gamma]\theta \wedge (\varsigma_x, v_x) \in \mathcal{V}_k[\theta(t)]\}$$

$$781 \quad \mathcal{H}[\sigma] = \star_{(l, f, m) \in \sigma} [l \mapsto_f m]$$

$$782 \quad \varsigma \equiv \mathcal{H}[\theta(\sigma)]$$

$$783 \quad {}_k[\Theta; \Delta; \Gamma \vdash e : t] = \forall \theta, \delta, \gamma, \sigma. \Theta = \text{dom}(\theta) \wedge (\varsigma, \gamma) \in \mathcal{L}_k[\Gamma]\theta \wedge \delta \in \mathcal{I}_k[\Delta]\theta \Rightarrow$$

$$784 \quad (\varsigma, \theta(\delta(\gamma(e)))) \in \mathcal{C}_k[\theta(t)]$$

801 **C** Lemmas

802 **C.1** $\forall \sigma_s, \sigma_r, e. \varsigma_s \star \varsigma_r \text{ defined} \Rightarrow \forall n. \langle \sigma_s, e \rangle \rightarrow^n = \langle \sigma_s + \sigma_r, e \rangle \rightarrow^n$

803 SUFFICES: By induction on n , consider only the cases $\langle \sigma_s, e \rangle \rightarrow \langle \sigma_f, e_f \rangle$ where $\sigma_s \neq \sigma_f$.

804
805 PROOF SKETCH: Only `OP_FREE`, `MATRIX`, `SHARE`, `UNSHARE_EQ`, `GEMM_MATCH`
806 change the heap: the rest are either parametric in the heap or step to an **err**.

807
808 PROVE: $\langle \sigma_s + \sigma_r, e \rangle \rightarrow \langle \sigma_f + \sigma_r, e_f \rangle$.

809
810 $\langle 1 \rangle 1$. CASE: `OP_FREE`, $\sigma_s \equiv \sigma' + \{l \mapsto_1 m\}$, $\sigma_f = \sigma'$.

811 PROOF: Instantiate `OP_FREE` with $(\sigma' + \sigma_r) + \{l \mapsto_1 m\}$,
812 valid because $l \notin \text{dom}(\varsigma_r)$ by $\varsigma' \star [l \mapsto_1 m] \star \varsigma_r$ defined (assumption).

813 $\langle 1 \rangle 2$. CASE: `OP_MATRIX`

814 PROOF: Rule has no requirements on σ_s so will also work with $\sigma_s + \sigma_r$.

815 $\langle 1 \rangle 3$. CASE: `OP_SHARE`, $\sigma_s \equiv \sigma' + \{l \mapsto_f m\}$, $\sigma_f = \sigma' + \{l \mapsto_{\frac{1}{2}.f} m\} + \{l \mapsto_{\frac{1}{2}.f} m\}$.

816 PROOF: Union-ing σ_r does not remove $l \mapsto_f m$, so that can be split out of $\sigma_s + \sigma_r$ as
817 before.

818 $\langle 1 \rangle 4$. CASE: `OP_UNSHARE_EQ`, $\sigma_s \equiv \sigma' + \{l \mapsto_{\frac{1}{2}.f} m\} + \{l \mapsto_{\frac{1}{2}.f} m\}$, $\sigma_f = \sigma' + \{l \mapsto_f m\}$.

819 $\langle 2 \rangle 1$. Union-ing σ_r does not remove $l \mapsto_{\frac{1}{2}.f} m$, so that can still be split out of $\sigma_s + \sigma_r$.

820 $\langle 2 \rangle 2$. There may also be other valid splits introduced by σ_r .

821 $\langle 2 \rangle 3$. However, by assumption of $\varsigma_s \star \varsigma_r$ defined, any splitting of $\sigma_s + \sigma_r$ will satisfy
822 $f \leq 1$.

823 $\langle 1 \rangle 5$. CASE: `OP_GEMM_MATCH`

824 $\langle 2 \rangle 1$. By assumption of $\varsigma_s \star \varsigma_r$ defined, either l_1 (or l_2 , or both) are not in σ_r , or they
825 are and the matrix values they point to are the same.

826 $\langle 2 \rangle 2$. The permissions (of l_1 and/or l_2) may differ, but `OP_GEMM_MATCH` universally
827 quantifies over them and leaves them unchanged, so they are irrelevant.

828 $\langle 2 \rangle 3$. Only the pointed to matrix value at l_3 changes.

829 $\langle 2 \rangle 4$. SUFFICES: $l_3 \notin \pi_1[\sigma_r]$.

830 $\langle 2 \rangle 5$. By assumption of $\varsigma_s \star \varsigma_r$ defined, $l_3 \notin \text{dom}(\varsigma_r)$.

831 $\langle 2 \rangle 6$. Hence $l_3 \notin \pi_1[\sigma_r]$.

832 **C.2** $\forall k, t. \mathcal{V}_k[t] \subseteq \mathcal{C}_k[t]$

833 Follows from definition of $\mathcal{C}_k[t]$, \rightarrow^j ($\forall n. \langle \sigma, v \rangle \rightarrow^n \langle \sigma, v \rangle$) for arbitrary $j \leq k$ and C.1.

834 **C.3** $\forall \theta, \delta, \gamma, v. \theta(\delta(\gamma(v)))$ is a value.

835 θ is irrelevant because it only maps fractional permission variables to fractional permissions.

836 By construction, δ and γ only map variables to values, and values are closed under substitution.

837 **C.4** $\forall k, \sigma, \sigma', e, e', t. (\varsigma', e') \in \mathcal{C}_k[t] \wedge \langle \sigma, e \rangle \rightarrow \langle \sigma', e' \rangle \Rightarrow (\varsigma, e) \in \mathcal{C}_{k+1}[t]$

838 In the lemma, and for the rest of its proof, $\varsigma = \mathcal{H}[\sigma]$.

839 ASSUME: arbitrary $j < k + 1$, and σ_r such that $\varsigma \star \varsigma_r$ defined.

840

841 $\langle 1 \rangle 1$. CASE: $j = 0$. Clearly $\sigma_f = \sigma_s + \sigma_r$ and $e' = e$.

842 Remains to show that if e is a value then $(\varsigma_s \star \varsigma_r, e) \in \mathcal{V}_k[t]$.

843 This is true vacuously, because by assumption, e is not a value.

844 $\langle 1 \rangle 2$. CASE: $j \geq 1$. We have $\langle \sigma, e \rangle \rightarrow^j = \langle \sigma', e' \rangle \rightarrow^{j-1}$.

845 Instantiate $(\varsigma', e') \in \mathcal{C}_k[t]$, with $j - 1 < k$ and σ_r to conclude the required conditions.

846 **C.5** $j \leq k \Rightarrow _k[\cdot] \subseteq _j[\cdot]$

847 For the rest of this proof, $\varsigma = \mathcal{H}[\sigma]$.

848 Lemma C.4 is the inductive step for this lemma for the $\mathcal{C}[\cdot]$ case.

849 Need to prove for $\mathcal{V}[\cdot]$, by induction on t and then index.

850 SUFFICES: Consider only $t \multimap t'$ case, rest use k directly on structure of type.

851 ASSUME: Arbitrary $j \leq k$ and $(\varsigma_{v'}, v') \in \mathcal{V}_k[t \multimap t']$.

852 PROVE: $(\varsigma_{v'}, v') \in \mathcal{V}_j[t \multimap t']$.

853

854 $\langle 1 \rangle 1$. v' is of the correct syntactic form (lambda or fixpoint) by assumption.

855 $\langle 1 \rangle 2$. ASSUME: arbitrary $j' \leq j$ and $(\varsigma_v, v) \in \mathcal{V}_{j'}[t]$ such that $\varsigma_{v'} \star \varsigma_v$ is defined.

856 $\langle 1 \rangle 3$. SUFFICES: to show $(\varsigma_{v'} \star \varsigma_v, v'v) \in \mathcal{C}_{j'}[t']$.

857 $\langle 1 \rangle 4$. This is true by instantiating $(\varsigma_{v'}, v') \in \mathcal{V}_k[t \multimap t']$ with $j' \leq k$ and $(\varsigma_v, v) \in \mathcal{V}_{j'}[t]$.

858 **C.6** $\forall \Delta, \Gamma, t, k, \theta, \delta, \gamma. \delta \in \mathcal{I}_k[\Delta]\theta \wedge \gamma \in \pi_2[\mathcal{L}_k[\Gamma]\theta] \Rightarrow \text{dom}(\Delta) = \text{dom}(\delta)$
 859 **and** $\text{dom}(\Gamma) = \text{dom}(\gamma)$

860 PROOF: By induction on Δ and Γ .

861 **C.7** $\forall k, \Gamma, \Gamma', \theta, \sigma_+, \gamma_+. (\varsigma_+, \gamma) \in \mathcal{L}_k[\Gamma, \Gamma']\theta \wedge \Gamma, \Gamma' \text{ disjoint} \Rightarrow$
 862 $\exists \sigma, \gamma, \sigma', \gamma'. \sigma_+ = \sigma + \sigma' \wedge \gamma, \gamma' \text{ disjoint} \wedge \gamma_+ = \gamma \cup \gamma' \wedge (\varsigma, \gamma) \in$
 863 $\mathcal{L}_k[\Gamma] \wedge (\varsigma', \gamma') \in \mathcal{L}_k[\Gamma']$

864 PROOF: By induction on Γ' .

865 **C.8** $\forall e, \sigma, e', \sigma', \theta. \langle \sigma, e \rangle \rightarrow \langle \sigma', e' \rangle \Rightarrow \langle \theta(\sigma), \theta(e) \rangle \rightarrow \langle \theta(\sigma'), \theta(e') \rangle$

866 PROOF: By induction on \rightarrow .

867 $\langle 1 \rangle 1$. ASSUME: Arbitrary $e, \sigma, e', \sigma', \theta$ such that $\langle \sigma, e \rangle \rightarrow \langle \sigma', e' \rangle$.

868 $\langle 1 \rangle 2$. SUFFICES: To consider only the following rules which mention fractional permission
869 variables.

870 OP_FRAC_PERM, OP_SHARE, OP_UNSHARE_(N)EQ and OP_GEMM_(MIS)MATCH.

871 $\langle 1 \rangle 3$. CASE: OP_FRAC_PERM.

872 Because substitution avoids capture,

873 $\langle \theta(\sigma), \theta(\text{fun } fc \rightarrow v) [f] \rangle \rightarrow \langle \theta(\sigma' [fc/f]), \theta(v [fc/f]) \rangle$.

874 $\langle 1 \rangle 4$. The rest of the cases are parametric in their use of fractional permission variables and
875 so will take the same step after any substitution.

876 $\langle 1 \rangle 5$. COROLLARY: If $\langle \sigma [fc/f_1], e [fc/f_1] \rangle \rightarrow^n \langle \sigma_2, e'_2 \rangle$ and $\langle \sigma [fc/f_2], e [fc/f_2] \rangle \rightarrow^n \langle \sigma_2, e'_2 \rangle$,
877 then $\exists \sigma, e'. \sigma_1 = \sigma [fc/f_1] \wedge \sigma_2 = \sigma [fc/f_2] \wedge e'_1 = e' [fc/f_1] \wedge e'_2 = e' [fc/f_2]$.

878 **D** Soundness

879 $\forall \Theta, \Delta, \Gamma, e, t. \Theta; \Delta; \Gamma \vdash e : t \Rightarrow \forall k. {}_k \llbracket \Theta; \Delta; \Gamma \vdash e : t \rrbracket$

880 PROOF SKETCH: Induction over the typing judgements.

881

882 ASSUME: 1. Arbitrary $\Theta, \Delta, \Gamma, e, t$ such that $\Theta; \Delta; \Gamma \vdash e : t$.

883 2. Arbitrary $k, \theta, \delta, \gamma, \sigma$ such that:

884 a. $\Theta = \text{dom}(\theta)$

885 b. $\delta \in \mathcal{I}_k \llbracket \Delta \rrbracket \theta$.

886 c. $(\varsigma, \gamma) \in \mathcal{L}_k \llbracket \Gamma \rrbracket \theta$

887 3. W.l.o.g., all variables are distinct, hence Θ , $\text{dom}(\Delta)$ and $\text{dom}(\Gamma)$ are disjoint so
888 order of θ , δ and γ (as substitutions defined recursively over expressions) is
889 irrelevant.

890

891 PROVE: $(\varsigma, \theta(\delta(\gamma(e)))) \in \mathcal{C}_k \llbracket \theta(t) \rrbracket$.

892 ASSUME: Arbitrary $j < k$ and σ_r , such that $\varsigma \star \varsigma_r$ defined.

893 SUFFICES: $\langle \sigma + \sigma_r, e \rangle \rightarrow^j \text{err} \vee \exists \sigma_f, e_f. \langle \sigma + \sigma_r, e \rangle \rightarrow^j \langle \sigma_f + \sigma_r, e_f \rangle$

894 $\wedge (e_f \text{ is a value} \Rightarrow (\varsigma_f \star \varsigma_r, e_f) \in \mathcal{V}_{k-j} \llbracket t \rrbracket)$.

895 SUFFICES: By C.1, to show $\langle \sigma, e \rangle \rightarrow^j \text{err} \vee \exists \sigma_f, e_f. \langle \sigma, e \rangle \rightarrow^j \langle \sigma_f, e_f \rangle$

896 $\wedge (e_f \text{ is a value} \Rightarrow (\varsigma_f, e_f) \in \mathcal{V}_{k-j} \llbracket t \rrbracket)$

897

898 $\langle 1 \rangle 1$. CASE: TY_LET.

899 $\langle 2 \rangle 1$. By induction,

900 1. $\forall k. {}_k \llbracket \Theta; \Delta; \Gamma \vdash e : t \rrbracket$

901 2. $\forall k. {}_k \llbracket \Theta; \Delta; \Gamma', x : t \vdash e' : t' \rrbracket$.

- 902 $\langle 2 \rangle 2$. By 2c, 3 and C.7, we know there exists the following (for all k):
 903 1. $(\varsigma_e, \gamma_e) \in \mathcal{L}_k[\Gamma]$
 904 2. $\gamma = \gamma_e \cup \gamma_{e'}$
 905 3. $\sigma = \sigma_e + \sigma_{e'}$.
- 906 $\langle 2 \rangle 3$. So, using $k, \theta, \delta, \gamma_e, \sigma_e$, we have $(\varsigma_e, \theta(\delta(\gamma_e(e)))) \in \mathcal{C}_k[\theta(t)]$.
- 907 $\langle 2 \rangle 4$. By $\langle 2 \rangle 2$ ($\gamma = \gamma_e \cup \gamma_{e'}$), have $(\varsigma_e, \theta(\delta(\gamma(e)))) \in \mathcal{C}_k[\theta(t)]$.
- 908 $\langle 2 \rangle 5$. By definition of $\mathcal{C}_k[\cdot]$ and $\langle 2 \rangle 2$, we instantiate with j and $\sigma_r = \sigma_{e'}$ to conclude
 909 that
 910 $\langle \theta(\sigma), \theta(\delta(\gamma(e))) \rangle$ either takes j steps to **err** or another heap-and-expression
 911 $\langle \sigma_f, e_f \rangle$.
- 912 $\langle 2 \rangle 6$. CASE: j steps to **err**
 913 By `OP_CONTEXT_ERR`, the whole expression reduces to **err** in $j < k$ steps.
- 914 $\langle 2 \rangle 7$. CASE: j steps to another heap-and-expression.
 915 If it is not a value, then `OP_CONTEXT` runs j times and we are done.
- 916 $\langle 2 \rangle 8$. If it is, then $\exists i \leq j. (\varsigma_f, v_1) \in \mathcal{V}_{k-i}[\theta(t_1)] \subseteq \mathcal{V}_{k-j}[\theta(t_1)]$ by C.3 and C.5.
 917 So, `OP_CONTEXT` runs i times, and then we have the following.
 918 SUFFICES: $(\varsigma_f \star \varsigma_{e'}, \mathbf{let } x = v \mathbf{ in } \theta(\delta(\gamma(e')))) \in \mathcal{C}_{k-i}[\theta(t')]$ by C.4 i times.
 919 SUFFICES: $(\varsigma_f \star \varsigma_{e'}, \theta(\delta(\gamma(e')))[x/v]) \in \mathcal{C}_{k-i-1}[\theta(t')]$ by C.4.
- 920 $\langle 2 \rangle 9$. By C.5, $(\varsigma_{e'}, \gamma_{e'}[x \mapsto v]) \in \mathcal{L}_k[\Gamma', x : t]\theta \subseteq \mathcal{L}_{k-i-1}[\Gamma', x : t]\theta$.
- 921 $\langle 2 \rangle 10$. Instantiate 2 of step $\langle 2 \rangle 1$ with $k - i - 1, \theta, \delta, \gamma_{e'}[x \mapsto v], \sigma_{e'}$ to conclude
 922 $(\varsigma_{e'}, \theta(\delta(\gamma_{e'}[x \mapsto v](e')))) \in \mathcal{C}_{k-i-1}[\theta(t')]$.
- 923 $\langle 2 \rangle 11$. By 3, we have $\theta(\delta(\gamma(e')))[x/v] = \theta(\delta(\gamma_{e'}[x \mapsto v](e')))$ and
 924 by C.1 we conclude $(\varsigma_f \star \varsigma_{e'}, \theta(\delta(\gamma(e')))[x/v]) \in \mathcal{C}_{k-i-1}[\theta(t')]$.
- 925 $\langle 1 \rangle 2$. CASE: `TY_PAIR_ELIM`.
 926 PROOF SKETCH: Similar to `TY_LET`, but with the following key differences.
- 927 $\langle 2 \rangle 1$. When $(\varsigma_f, v) \in \mathcal{V}_{k-i}[\theta(t_1) \otimes \theta(t_2)]$, we have $v = (v_1, v_2)$.
- 928 $\langle 2 \rangle 2$. SUFFICES: $(\varsigma_{e'}, \theta(\delta(\gamma(e')))) \in \mathcal{C}_{k-i-1}[\theta(t')]$ by C.4 $i + 1$ times.
- 929 $\langle 2 \rangle 3$. By C.5, $(\varsigma_{e'}, \gamma_{e'}[a \mapsto v_1, b \mapsto v_2]) \in \mathcal{L}_k[\Gamma', a : t_1, b : t_2]\theta \subseteq \mathcal{L}_{k-i-1}[\Gamma', a : t_1, b : t_2]\theta$.
 930 $t_2]\theta$.
- 931 $\langle 2 \rangle 4$. Instantiate $_{k-i-1}[\Theta; \Delta; \Gamma', a : t_1, b : t_2 \vdash e' : t']$ with $\theta, \delta, \gamma_{e'}[a \mapsto v_1, b \mapsto v_2], \sigma_{e'}$.
- 932 $\langle 2 \rangle 5$. By 3 (for $\gamma = \gamma_e \cup \gamma_{e'}$ and a, b), conclude $(\varsigma_{e'}, \theta(\delta(\gamma(e'[a/v_1][b/v_2]))) \in \mathcal{C}_{k-i-1}[\theta(t')]$.
- 933 $\langle 1 \rangle 3$. CASE: `TY_BANG_ELIM`.
 934 PROOF SKETCH: Similar to `TY_LET`, but with the following key differences.
- 935 $\langle 2 \rangle 1$. When $(\varsigma_f, v) \in \mathcal{V}_{k-i}[\theta(!t)]$, since $\mathcal{V}_{k-i}[\theta(!t)] = \mathcal{V}_{k-i}[\theta(t)]$,
 936 we have $\varsigma_f = \emptyset$ and $v = \mathbf{Many } v'$ for some $(\emptyset, v') \in \mathcal{V}_{k-i}[\theta(t)]$.

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- 937 $\langle 2 \rangle 2$. SUFFICES: $(\varsigma_{e'}, \mathbf{let\ Many\ } x = \mathbf{Many\ } v' \mathbf{ in } \theta(\delta(\gamma(e')))) \in \mathcal{C}_{k-i}[\![\theta(t)]\!]$.
- 938 $\langle 2 \rangle 3$. SUFFICES: $(\varsigma_{e'}, \theta(\delta(\gamma(e')))[x/v]) \in \mathcal{C}_{k-i-1}[\![\theta(t)]\!]$ by C.4 $i + 1$ times.
- 939 $\langle 2 \rangle 4$. Instantiate $_{k-i-1}[\![\Theta; \Delta, x : t, \Gamma' \vdash e' : t']\!]$ with $\theta, \delta_{e'} = \delta[x \mapsto v'], \gamma_{e'}, \sigma_{e'}$.
- 940 $\langle 2 \rangle 5$. By 3, $(\varsigma_{e'}, \theta(\delta(\gamma(e')))[x/v]) \in \mathcal{C}_{k-i-1}[\![\theta(t)]\!]$.
- 941 $\langle 1 \rangle 4$. CASE: TY_UNIT_ELIM.
- 942 PROOF SKETCH: Similar to TY_LET, but with the following key differences.
- 943 $\langle 2 \rangle 1$. When $(\varsigma_f, v) \in \mathcal{V}_{k-i}[\![\mathbf{unit}]\!]$, we have $\varsigma_f = \emptyset$ and $v = ()$.
- 944 $\langle 2 \rangle 2$. SUFFICES: $(\varsigma_{e'}, \theta(\delta(\gamma(e')))) \in \mathcal{C}_{k-i-1}[\![\theta(t')]\!]$ by C.4 $i + 1$ times.
- 945 $\langle 2 \rangle 3$. By C.5, $(\varsigma_{e'}, \gamma_{e'}) \in \mathcal{L}_k[\![\Gamma']\!]\theta \subseteq \mathcal{L}_{k-i-1}[\![\Gamma']\!]\theta$.
- 946 $\langle 2 \rangle 4$. Instantiate $_{k-i-1}[\![\Theta; \Delta; \Gamma' \vdash e' : t']\!]$ with $\theta, \delta, \gamma_{e'}, \sigma_{e'}$.
- 947 $\langle 2 \rangle 5$. By 3 $(\varsigma_{e'}, \theta(\delta(\gamma(e')))) \in \mathcal{C}_{k-i-1}[\![\theta(t')]\!]$.
- 948 $\langle 1 \rangle 5$. CASE: TY_BOOL_ELIM.
- 949 PROOF SKETCH: Similar to TY_UNIT_ELIM but with $\mathbf{OP_IF_}\{\mathbf{TRUE}, \mathbf{FALSE}\}$, $\varsigma_f = \emptyset$
- 950 and $v = \mathbf{Many\ true}$ or $v = \mathbf{Many\ false}$.
- 951 $\langle 1 \rangle 6$. CASE: TY_BANG_INTRO.
- 952 $\langle 2 \rangle 1$. We have, $e = v$ for some value $v \neq l$, $\Gamma = \emptyset$ and so
- 953 $\forall k. \ _k[\![\Theta; \Delta; \cdot \vdash v : t]\!]$ by induction.
- 954 $\langle 2 \rangle 2$. SUFFICES: $(\emptyset, \mathbf{Many\ } \theta(\delta(v))) \in \mathcal{C}_k[\![!\theta(t)]\!]$ by 2c ($\varsigma = \emptyset, \gamma = []$).
- 955 $\langle 2 \rangle 3$. Instantiate $_{k-1}[\![\Theta; \Delta; \cdot \vdash v : t]\!]$ with $\theta, \delta, \gamma = [], \sigma = \emptyset$ to obtain $(\emptyset, \theta(\delta(v))) \in$
- 956 $\mathcal{C}_k[\![\theta(t)]\!]$.
- 957 $\langle 2 \rangle 4$. Instantiate $(\emptyset, \theta(\delta(v))) \in \mathcal{C}_k[\![\theta(t)]\!]$ with $j = 0$, $\sigma_r = \emptyset$ and C.3 ($\theta(\delta(v))$ is a value),
- 958 to conclude $(\emptyset, \theta(\delta(v))) \in \mathcal{V}_k[\![\theta(t)]\!]$.
- 959 $\langle 2 \rangle 5$. By definition of $\mathcal{V}_k[\![!\theta(t)]\!]$, C.3 and C.2 we have $(\emptyset, \mathbf{Many\ } \theta(\delta(v))) \in \mathcal{C}_k[\![!\theta(t)]\!]$.
- 960 $\langle 1 \rangle 7$. CASE: TY_PAIR_INTRO.
- 961 $\langle 2 \rangle 1$. By 2c, 3 and C.7, we know there exists the following (for all k):
- 962 1. $(\varsigma_1, \gamma_1) \in \mathcal{L}_k[\![\Gamma_1]\!]$
- 963 2. $(\varsigma_2, \gamma_2) \in \mathcal{L}_k[\![\Gamma_2]\!]$
- 964 3. $\gamma = \gamma_1 \cup \gamma_2$
- 965 4. $\sigma = \sigma_1 + \sigma_2$.
- 966 $\langle 2 \rangle 2$. By induction,
- 967 1. $\forall k. \ _k[\![\Theta; \Delta; \Gamma_1 \vdash e_1 : t_1]\!]$
- 968 2. $\forall k. \ _k[\![\Theta; \Delta; \Gamma_2 \vdash e_2 : t_2]\!]$.
- 969 $\langle 2 \rangle 3$. Instantiate the first with $k, \theta, \delta, \gamma_1, \sigma_1$.

970 $\langle 2 \rangle 4$. By that and $\langle 2 \rangle 1$, $(\varsigma_1, \theta(\delta(\gamma_1(e_1)))) = (\varsigma_1, \theta(\delta(\gamma(e_1)))) \in \mathcal{C}_k[\![\theta(t)]\!]$.

971 $\langle 2 \rangle 5$. So, $\langle \theta(\sigma_1 + \sigma_2), \theta(\delta(\gamma_1(e_1))) \rangle$ either takes j steps to **err** or a heap-and-expression
 972 $\langle \sigma_{1f}, e_{1f} \rangle$.

973 $\langle 2 \rangle 6$. CASE: j steps to **err**
 974 By `OP_CONTEXT_ERR`, the whole expression reduces to **err** in $j < k$ steps.

975 $\langle 2 \rangle 7$. CASE: j steps to another heap-and-expression.
 976 If it is not a value, then `OP_CONTEXT` runs j times and we are done.

977 $\langle 2 \rangle 8$. If it is, then $\exists i_1 \leq j. (\varsigma_{1f}, v_1) \in \mathcal{V}_{k-i_1}[\![\theta(t_1)]\!]$ by C.3 and C.5.
 978 So, `OP_CONTEXT` runs i_1 times, and then we have the following.
 979 SUFFICES: By C.4, $(\varsigma_{1f} \star \varsigma_2, (v_1, e_2)) \in \mathcal{C}_{k-i_1}[\![\theta(t_1) \otimes t_2]\!]$.

980 $\langle 2 \rangle 9$. Instantiate the second IH with $k, \theta, \delta, \gamma_2, \sigma_2$.

981 $\langle 2 \rangle 10$. So, $\langle \theta(\sigma_{1f} + \sigma_2), \theta(\delta(\gamma_2(e_2))) \rangle$ either takes j steps to **err** or a heap-and-expression
 982 $\langle \sigma_{2f}, e_{2f} \rangle$.

983 $\langle 2 \rangle 11$. CASE: j steps to **err**
 984 By `OP_CONTEXT_ERR`, the whole expression reduces to **err** in $j < k$ steps.

985 $\langle 2 \rangle 12$. CASE: j steps to another heap-and-expression.
 986 If it is not a value, then `OP_CONTEXT` runs j times and we are done.

987 $\langle 2 \rangle 13$. If it is, then $\exists i_2 \leq j. (\varsigma_{2f}, v_2) \in \mathcal{V}_{k-i_2}[\![\theta(t_2)]\!]$ by C.3 and C.5.
 988 So, `OP_CONTEXT` runs i_2 times, and then we have the following.
 989 SUFFICES: By C.4, $(\varsigma_{1f} \star \varsigma_{2f}, (v_1, v_2)) \in \mathcal{V}_{k-i_1-i_2}[\![\theta(t_1) \otimes \theta(t_2)]\!]$.

990 $\langle 2 \rangle 14$. By C.5 and $k - i_1 - i_2 \leq k - i_1, k - i_2$, have
 991 $(\varsigma_{1f}, v_1) \in \mathcal{V}_{k-i_1}[\![\theta(t_1)]\!]$ and
 992 $(\varsigma_{2f}, v_2) \in \mathcal{V}_{k-i_2}[\![\theta(t_2)]\!]$ as needed.

993 $\langle 1 \rangle 8$. CASE: `TY_LAMBDA`.
 994 SUFFICES: By C.2, to show $(\varsigma, \theta(\delta(\gamma(\mathbf{fun} x : t \rightarrow e)))) \in \mathcal{V}_k[\![\theta(t \rightarrow t')]\!]$.
 995 ASSUME: Arbitrary $j \leq k$, $(\varsigma_v, v) \in \mathcal{V}_j[\![\theta(t)]\!]$ such that $\varsigma \star \varsigma_v$ is defined.
 996 SUFFICES: $(\varsigma \star \varsigma_v, \theta(\delta(\gamma(\mathbf{fun} x : t \rightarrow e))) v) \in \mathcal{C}_j[\![\theta(t')]\!]$.
 997 SUFFICES: $(\varsigma \star \varsigma_v, \theta(\delta(\gamma(e)))[x/v]) \in \mathcal{C}_{j-1}[\![\theta(t')]\!]$ by C.4.

998 $\langle 2 \rangle 1$. By induction, $\forall k. {}_k\llbracket \Theta; \Delta; \Gamma, x : t \vdash e \rrbracket$.

999 $\langle 2 \rangle 2$. Instantiate it $j - 1, \theta, \delta, \gamma[x \mapsto v], \sigma + \sigma_v$.

1000 $\langle 2 \rangle 3$. Hence, $(\varsigma \star \varsigma_v, \theta(\delta(\gamma[x \mapsto v](e)))) \in \mathcal{C}_{j-1}[\![\theta(t')]\!]$.

1001 $\langle 2 \rangle 4$. By 3, $\theta(\delta(\gamma[x \mapsto v](e))) = \theta(\delta(\gamma(e)))[x/v]$, we are done.

1002 $\langle 1 \rangle 9$. CASE: `TY_APP`.

1003 $\langle 2 \rangle 1$. By 2c, 3 and C.7, we know there exists the following (for all k):
 1004 1. $(\varsigma_e, \gamma_e) \in \mathcal{L}_k[\![\Gamma_e]\!]$

- 1005 2. $(\varsigma_{e'}, \gamma_{e'}) \in \mathcal{L}_k[\Gamma_{e'}]$
 1006 3. $\gamma = \gamma_e \cup \gamma_{e'}$
 1007 4. $\sigma = \sigma_e + \sigma_{e'}$.
- 1008 $\langle 2 \rangle 2$. By induction,
 1009 1. $\forall k. {}_k[\Theta; \Delta; \Gamma \vdash e : t' \multimap t]$
 1010 2. $\forall k. {}_k[\Theta; \Delta; \Gamma' \vdash e' : t']$.
- 1011 $\langle 2 \rangle 3$. Instantiate the first with $k, \theta, \delta, \gamma_e, \sigma_e$ to conclude $(\varsigma_e, \theta(\delta(\gamma_e(e)))) \in \mathcal{C}_k[\theta(t') \multimap \theta(t)]$.
 1012
- 1013 $\langle 2 \rangle 4$. Instantiate *this* with j and $\sigma_{e'}$ and use $\langle 2 \rangle 1$ to conclude $\langle \theta(\sigma_e + \sigma_{e'}), \theta(\delta(\gamma(e))) \rangle$
 1014 either takes j steps to **err** or a heap-and-expression $\langle \sigma_f + \sigma_{e'}, e_f \rangle$.
- 1015 $\langle 2 \rangle 5$. CASE: j steps to **err**
 1016 By OP_CONTEXT_ERR, the whole expression reduces to **err** in $j < k$ steps.
- 1017 $\langle 2 \rangle 6$. CASE: j steps to another heap-and-expression.
 1018 If it is not a value, then OP_CONTEXT runs j times and we are done.
- 1019 $\langle 2 \rangle 7$. If it is, then $\exists i_e \leq j. (\varsigma_f, e_f) \in \mathcal{V}_{k-i_e}[\theta(t') \multimap \theta(t)] \subseteq \mathcal{V}_{k-j}[\dots]$ by C.3 and C.5.
 1020 So, OP_CONTEXT runs i_e times, and then we have the following.
 1021 SUFFICES: By C.4 i_e times, $(\varsigma_f \star \varsigma_{e'}, e_f e') \in \mathcal{C}_{k-i_e}[\theta(t')]$.
- 1022 $\langle 2 \rangle 8$. By C.5, $(\varsigma_{e'}, \gamma_{e'}) \in \mathcal{L}_k[\Gamma'] \theta \subseteq \mathcal{L}_{k-i_e}[\Gamma'] \theta$.
- 1023 $\langle 2 \rangle 9$. So, instantiate the second IH with $k - i_e, \theta, \delta, \gamma_{e'}, \sigma_{e'}$ to conclude
 1024 $(\varsigma_{e'}, \theta(\delta(\gamma_{e'}(e')))) \in \mathcal{C}_{k-i_e}[\theta(t')]$.
- 1025 $\langle 2 \rangle 10$. Instantiate *this* with $j - i_e$ and σ_f to conclude $\langle \theta(\sigma_f + \sigma_{e'}), \theta(\delta(\gamma_{e'}(e')))) \rangle$
 1026 either takes $j - i_e$ steps to **err** or $\langle \sigma_f + \sigma'_f, e'_f \rangle$.
- 1027 $\langle 2 \rangle 11$. CASE: $j - i_e$ steps to **err**
 1028 By OP_CONTEXT_ERR, the whole expression reduces to **err** in $j - i_e < k - i_e$
 1029 steps.
- 1030 $\langle 2 \rangle 12$. CASE: $j - i_e$ steps to another heap-and-expression.
 1031 If it is not a value, then OP_CONTEXT runs $j - i_e$ times and we are done.
- 1032 $\langle 2 \rangle 13$. If it is, then $\exists i_{e'} \leq j - i_e. (\varsigma'_f, v_{e'}) \in \mathcal{V}_{k-i_e-i_{e'}}[\theta(t')]$ by C.3.
 1033 So, OP_CONTEXT runs $i_{e'}$ times, and then we have the following.
 1034 SUFFICES: By C.4 $i_{e'}$ times, $(\varsigma_f \star \varsigma'_f, e_f e'_f) \in \mathcal{C}_{k-i_e-i_{e'}}[\theta(t')]$.
- 1035 $\langle 2 \rangle 14$. Instantiate $(\varsigma_f, e_f) \in \mathcal{V}_{k-i_e}[\theta(t') \multimap \theta(t)]$ with $k - i_e - i_{e'} \leq k - i_e$ and
 1036 $(\varsigma_{v'}, v_{e'}) \in \mathcal{V}_{k-i_e-i_{e'}}[\theta(t')]$, to conclude $(\varsigma_f \star \varsigma'_f, e_f e'_f) \in \mathcal{C}_{k-i_e-i_{e'}}[\theta(t)]$ as
 1037 needed.
- 1038 $\langle 1 \rangle 10$. CASE: TY_GEN.
- 1039 $\langle 2 \rangle 1$. By induction, $\forall k. {}_k[\Theta, fc; \Delta; \Gamma \vdash e : t]$.
- 1040 $\langle 2 \rangle 2$. LET: f be arbitrary; $\theta' \equiv \theta[fc \mapsto f]$.

1041 Instantiate induction hypothesis with $k - 1, \theta', \delta, \gamma, \sigma$,
 1042 to conclude $(\varsigma, \theta'(\gamma(\delta(e)))) \in \mathcal{C}_{k-1}[\![\theta'(t)]\!]$ (for all f , by C.8).

1043 $\langle 2 \rangle 3$. Instantiate *this* with j and \emptyset to conclude $\langle \theta(\sigma), \theta'(\gamma(\delta(e))) \rangle$
 1044 either takes j steps to **err** or a heap-and-expression $\langle \sigma', e' \rangle$ (for all f , by C.8).

1045 $\langle 2 \rangle 4$. CASE: j steps to **err**.
 1046 By OP_CONTEXT_ERR, whole expression reduces to **err** in $j < k - 1$ steps
 1047 (for $f = fc$).

1048 $\langle 2 \rangle 5$. CASE: j steps to another heap-and-expression.
 1049 If it is not a value, then for $f = fc$, OP_CONTEXT runs j times and we are
 1050 done.

1051 $\langle 2 \rangle 6$. If it is, then $\exists i_e \leq j. (\varsigma', e') \in \mathcal{V}_{k-1-i_e}[\![\theta'(t)]\!] \subseteq \mathcal{V}_{k-1-j}[\![\dots]\!]$
 1052 by C.3 and C.5 (for all f , by C.8).

1053 $\langle 2 \rangle 7$. So, OP_CONTEXT runs i_e times, and then we have the following.
 1054 SUFFICES: By C.4 i_e times, $(\varsigma', \mathbf{fun} fc \rightarrow e') \in \mathcal{V}_{k-i_e}[\![\theta(\forall fc. t)]\!]$ (for $f = fc$).

1055 $\langle 2 \rangle 8$. ASSUME: Arbitrary f' .
 1056 SUFFICES: $(\varsigma', e'[fc/f']) \in \mathcal{V}_{k-1-i_e}[\![\theta(t)[fc/f']]\!]$ (for $f = fc$).

1057 $\langle 2 \rangle 9$. This is true by instantiating $\langle 2 \rangle 6$ with $f = f'$.

1058 $\langle 1 \rangle 11$. CASE: TY_SPC.

1059 $\langle 2 \rangle 1$. By induction, $\forall k. {}_k[\![\Theta; \Delta; \Gamma \vdash e : \forall fc. t]\!]$.

1060 $\langle 2 \rangle 2$. Instantiate with $k, \theta, \delta, \gamma, \sigma$ to conclude $(\varsigma, \theta(\delta(\gamma(e)))) \in \mathcal{C}_k[\![\theta(\forall fc. t)]\!]$.

1061 $\langle 2 \rangle 3$. Instantiate *this* with j and \emptyset and to conclude $\langle \theta(\sigma), \theta(\delta(\gamma(e))) \rangle$
 1062 either takes j steps to **err** or a heap-and-expression $\langle \sigma_f, e_f \rangle$.

1063 $\langle 2 \rangle 4$. CASE: j steps to **err**.
 1064 By OP_CONTEXT_ERR, the whole expression reduces to **err** in $j < k$ steps.

1065 $\langle 2 \rangle 5$. CASE: j steps to another heap-and-expression.
 1066 If it is not a value, then OP_CONTEXT runs j times and we are done.

1067 $\langle 2 \rangle 6$. If it is, then $\exists i_e \leq j. (\varsigma_f, e_f) \in \mathcal{V}_{k-i_e}[\![\theta(\forall fc. t)]\!] \subseteq \mathcal{V}_{k-j}[\![\dots]\!]$ by C.3 and C.5.
 1068 So $e_f \equiv \mathbf{fun} fc \rightarrow v$ for some v .

1069 $\langle 2 \rangle 7$. So, OP_CONTEXT runs i_e times, and then we have the following.
 1070 SUFFICES: By C.4 i_e times, $(\varsigma_f, (\mathbf{fun} fc \rightarrow v)[f]) \in \mathcal{C}_{k-i_e}[\![\theta(t[fc/f])]\!]$.
 1071 SUFFICES: By C.4 once more, $(\varsigma_f, v[fc/f]) \in \mathcal{C}_{k-i_e-1}[\![\theta(t[fc/f])]\!]$.

1072 $\langle 2 \rangle 8$. This is true by instantiating $\langle 2 \rangle 6$ with f and C.2.

1073 $\langle 1 \rangle 12$. CASE: TY_FIX.
 1074 SUFFICES: $(\emptyset, \theta(\delta(\mathbf{fix}(g, x : t, e : t')))) \in \mathcal{V}_k[\![\theta(t \multimap t')]\!]$, by C.2 ($\sigma = \{\}$, $\gamma = []$).
 1075 ASSUME: Arbitrary $j \leq k$, $(\varsigma_v, v) \in \mathcal{V}_j[\![\theta(t)]\!]$ ($\varsigma = \emptyset$, so $\varsigma \star \varsigma_v$ is defined).

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1076 LET: $\tilde{e} \equiv \theta(\delta(e))$.
 1077 SUFFICES: $(\varsigma_v, \mathbf{fix}(g, x : t, \tilde{e} : t') \ v) \in \mathcal{C}_j[\![\theta(t')]\!]$.
 1078 SUFFICES: $(\varsigma_v, \tilde{e} [x/v] [g/\mathbf{fix}(g, x : t, \tilde{e} : t')]) \in \mathcal{C}_{j-1}[\![\theta(t')]\!]$ by C.4.
 1079 $\langle 2 \rangle 1$. By induction, $\forall k. {}_k[\![\Theta; \Delta, g : t \multimap t'; x : t \vdash e : t']]\!]$.
 1080 $\langle 2 \rangle 2$. Instantiate this with $j - 1, \delta[g \mapsto \mathbf{fix}(g, x : t, \tilde{e} : t')], \gamma = [x \mapsto v], \sigma_v$.
 1081 $\langle 2 \rangle 3$. We have $(\emptyset, \mathbf{fix}(g, x : t, \tilde{e} : t')) \in \mathcal{V}_{j-1}[\![\theta(t \multimap t')]\!]$.
 1082 $\langle 3 \rangle 1$. Again by induction (over k), $(\emptyset, \mathbf{fix}(g, x : t, \tilde{e} : t')) \in \mathcal{C}_{j-1}[\![\theta(t \multimap t')]\!]$.
 1083 $\langle 3 \rangle 2$. Instantiate *this* with $j = 0$ and \emptyset and we are done.
 1084 $\langle 2 \rangle 4$. We have $(\varsigma_v, v) \in \mathcal{V}_{j-1}[\![\theta(t)]\!]$ by assumption and C.5.
 1085 $\langle 2 \rangle 5$. So we conclude $(\varsigma_v, \theta(\delta'(\gamma(e)))) \in \mathcal{C}_{j-1}[\![\theta(t')]\!]$ as required.
 1086 $\langle 1 \rangle 13$. CASE: `TY_VAR_LIN`.
 1087 PROVE: $(\varsigma, \theta(\delta(\gamma(x)))) \in \mathcal{C}_k[\![\theta(t)]\!]$.
 1088 $\langle 2 \rangle 1$. $\Gamma = \{x : t\}$ by assumption of `TY_VAR_LIN`.
 1089 $\langle 2 \rangle 2$. SUFFICES: $(\varsigma, \gamma(x)) \in \mathcal{C}_k[\![\theta(t)]\!]$ by 3 (θ and δ irrelevant).
 1090 $\langle 2 \rangle 3$. By 2c, there exist $(\varsigma_x, v_x) \in \mathcal{V}_k[\![\theta(t)]\!]$, such that $\varsigma = \varsigma_x$ and $\gamma = [x \mapsto v_x]$.
 1091 $\langle 2 \rangle 4$. Hence, $(\varsigma_x, v_x) \in \mathcal{C}_k[\![\theta(t)]\!]$, by C.2.
 1092 $\langle 1 \rangle 14$. CASE: `TY_VAR`.
 1093 PROVE: $(\varsigma, \theta(\delta(\gamma(x)))) \in \mathcal{C}_k[\![\theta(t)]\!]$.
 1094 $\langle 2 \rangle 1$. $x : t \in \Delta$ and $\Gamma = \emptyset$ by assumption of `TY_VAR`.
 1095 $\langle 2 \rangle 2$. SUFFICES: $(\emptyset, \delta(x)) \in \mathcal{C}_k[\![\theta(t)]\!]$ by 3.
 1096 $\langle 2 \rangle 3$. By 2b, there exists v_x such that $(\emptyset, v_x) \in \mathcal{V}_k[\![\theta(t)]\!]$ (θ irrelevant and γ empty).
 1097 $\langle 2 \rangle 4$. Hence, $(\emptyset, v_x) \in \mathcal{C}_k[\![\theta(t)]\!]$, by C.2.
 1098 $\langle 1 \rangle 15$. CASE: `TY_UNIT_INTRO`.
 1099 True by C.2 and definition of $\mathcal{V}_k[\![\mathbf{unit}]\!]$.
 1100 $\langle 1 \rangle 16$. CASE: `TY_BOOL_TRUE`, `TY_BOOL_FALSE`, `TY_INT_INTRO`, `TY_ELT_INTRO`.
 1101 Similar to `TY_UNIT_INTRO`.

1102 D.1 Well-formed types

1103 $\boxed{\Theta \vdash f \text{ Perm}}$ Well-formed fractional permissions

1104 $\frac{fc \in \Theta}{\Theta \vdash fc \text{ Perm}}$ `WF_PERM_VAR`

1105	$\frac{}{\Theta \vdash 1 \text{ Perm}}$	WF_PERM_ZERO
1106	$\frac{\Theta \vdash f \text{ Perm}}{\Theta \vdash \frac{1}{2}f \text{ Perm}}$	WF_PERM_SUCC
1107	$\boxed{\Theta \vdash t \text{ Type}}$	Well-formed types
1108	$\frac{}{\Theta \vdash \text{unit Type}}$	WF_TYPE_UNIT
1109	$\frac{}{\Theta \vdash \text{bool Type}}$	WF_TYPE_BOOL
1110	$\frac{}{\Theta \vdash \text{int Type}}$	WF_TYPE_INT
1111	$\frac{}{\Theta \vdash \text{elt Type}}$	WF_TYPE_ELT
1112	$\frac{\Theta \vdash f \text{ Perm}}{\Theta \vdash f \text{ arr Type}}$	WF_TYPE_ARRAY
1113	$\frac{\Theta \vdash t \text{ Type}}{\Theta \vdash !t \text{ Type}}$	WF_TYPE_BANG
1114	$\frac{\Theta, fc \vdash t \text{ Type}}{\Theta \vdash \forall fc. t \text{ Type}}$	WF_TYPE_GEN
1115	$\frac{\Theta \vdash t \text{ Type} \quad \Theta \vdash t' \text{ Type}}{\Theta \vdash t \otimes t' \text{ Type}}$	WF_TYPE_PAIR
1116	$\frac{\Theta \vdash t \text{ Type} \quad \Theta \vdash t' \text{ Type}}{\Theta \vdash t \multimap t' \text{ Type}}$	WF_TYPE_LOLLY
1117		

1118 **E** NumLin Grammar

	m	::=		matrix expressions
			M	matrix variables
			$m + m'$	matrix addition
			$m m'$	matrix multiplication
1119			(m)	S
	f	::=		fractional permission
			fc	variable
			1	whole permission
			$\frac{1}{2}f$	

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1120	t	$::=$	linear type
		unit	unit
		bool	boolean (true/false)
		int	63-bit integers
		elt	array element
		f arr	arrays
		f mat	matrices
		$!t$	multiple-use type
		$\forall fc.t$	bind fc in t frac. perm. generalisation
		$t \otimes t'$	pair
		$t \multimap t'$	linear function
		(t)	S parentheses
	p	$::=$	primitive
		not	boolean negation
		$(+)$	integer addition
		$(-)$	integer subtraction
		$(*)$	integer multiplication
		$(/)$	integer division
		$(=)$	integer equality
		$(<)$	integer less-than
		$(+.)$	element addition
		$(-.)$	element subtraction
		$(*.)$	element multiplication
		$(/.)$	element division
		$(=.)$	element equality
		$(<.)$	element less-than
		set	array index assignment
		get	array indexing
		share	share array
		unshare	unshare array
		free	free array
		array	Owl: make array
		copy	Owl: copy array
		sin	Owl: map sine over array
		hypot	Owl: $x_i := \sqrt{x_i^2 + y_i^2}$
		asum	BLAS: $\sum_i x_i $
		axpy	BLAS: $x := \alpha x + y$
		dot	BLAS: $x \cdot y$
		rotmg	BLAS: see its docs
		scal	BLAS: $x := \alpha x$
		amax	BLAS: $\operatorname{argmax} i : x_i$
		setM	matrix index assignment
		getM	matrix indexing

		shareM		share matrix
		unshareM		unshare matrix
		freeM		free matrix
		matrix		Owl: make matrix
		copyM		Owl: copy matrix
		copyM_to		Owl: copy matrix onto another
		sizeM		dimension of matrix
		trnsp		transpose matrix
		gemm		BLAS: $C := \alpha A^{T?} B^{T?} + \beta C$
		symm		BLAS: $C := \alpha AB + \beta C$
		posv		BLAS: Cholesky decomp. and solve
		potrs		BLAS: solve with given Cholesky
		syrk		BLAS: $C := \alpha A^{T?} A^{T?} + \beta C$
v	::=			values
		<i>p</i>		primitives
		<i>x</i>		variable
		()		unit introduction
		true		true
		false		false
		<i>k</i>		integer
		<i>l</i>		heap location
1121		<i>el</i>		array element
		Many <i>v</i>		!-introduction
		fun <i>fc</i> $\rightarrow v$		frac. perm. abstraction
		(v, v')		pair introduction
		fun <i>x</i> : <i>t</i> $\rightarrow e$	bind <i>x</i> in <i>e</i>	abstraction
		fix (<i>g</i> , <i>x</i> : <i>t</i> , <i>e</i> : <i>t'</i>)	bind <i>g</i> $\cup x$ in <i>e</i>	fixpoint
		(v)	S	parentheses
e	::=			expression
		<i>p</i>		primitives
		<i>x</i>		variable
		let <i>x</i> = <i>e</i> in <i>e'</i>	bind <i>x</i> in <i>e'</i>	let binding
		()		unit introduction
		let () = <i>e</i> in <i>e'</i>		unit elimination
		true		true
		false		false
		if <i>e</i> then <i>e</i> ₁ else <i>e</i> ₂		if
		<i>k</i>		integer
		<i>l</i>		heap location
		<i>el</i>		array element
		Many <i>e</i>		!-introduction
		let Many <i>x</i> = <i>e</i> in <i>e'</i>		!-elimination
		fun <i>fc</i> $\rightarrow e$		frac. perm. abstraction

		$e[f]$		frac. perm. specialisation
		(e, e')		pair introduction
		let $(a, b) = e$ in e'	bind $a \cup b$ in e'	pair elimination
		fun $x : t \rightarrow e$	bind x in e	abstraction
		$e e'$		application
		fix $(g, x : t, e : t')$	bind $g \cup x$ in e	fixpoint
		(e)	S	parentheses
C	::=			evaluation contexts
		let $x = [-]$ in e	bind x in e	let binding
		let $() = [-]$ in e		unit elimination
		if $[-]$ then e_1 else e_2		if
		Many $[-]$!-introduction
		let Many $x = [-]$ in e		!-elimination
		fun $fc \rightarrow [-]$		frac. perm. abstraction
		$[-][f]$		frac. perm. specialisation
		$([-], e)$		pair introduction
		$(v, [-])$		pair introduction
		let $(a, b) = [-]$ in e	bind $a \cup b$ in e	pair elimination
		$[-]e$		application
1122		$v[-]$		application
Θ	::=			fractional permission environment
		\cdot		
		Θ, fc		
Γ	::=			linear types environment
		\cdot		
		$\Gamma, x : t$		
		Γ, Γ'		
Δ	::=			intuitionistic types environment
		\cdot		
		$\Delta, x : t$		
σ	::=			heap (multiset of triples)
		$\{\}$		empty heap
		$\sigma + \{l \mapsto_f m_{k_1, k_2}\}$		location l points to matrix m
$Config$::=			result of small step
		$\langle \sigma, e \rangle$		heap and expression
		err		error

1123

F Desugaring NumLin

$$\begin{aligned}
x[e] &\Rightarrow \text{get } _ x (e) && \text{(similarly for matrices)} \\
x[e_1] := e_2 &\Rightarrow \text{set } x (e_1) (e_2) && \text{(similarly for matrices)}
\end{aligned}$$

$$\begin{aligned}
pat &::= () \mid x \mid !x \mid \text{Many } pat \mid (pat, pat) \\
\text{let } !x = e_1 \text{ in } e_2 &\Rightarrow \text{let Many } x = e_1 \text{ in} \\
&\quad \text{let Many } x = \text{Many } (\text{Many } x) \text{ in } e_2 \\
\text{let Many } \langle pat_x \rangle = e_1 \text{ in } e_2 &\Rightarrow \text{let Many } x = x \text{ in} \\
&\quad \text{let } \langle pat_x \rangle = x \text{ in } e_2 \\
\text{let } (\langle pat_a \rangle, \langle pat_b \rangle) = e_1 \text{ in } e_2 &\Rightarrow \text{let } (a, b) = a_b \text{ in let } \langle pat_a \rangle = a \text{ in} \\
&\quad \text{let } \langle pat_b \rangle = b \text{ in } e_2 \\
\text{fun } (\langle pat_x \rangle : t) \rightarrow e &\Rightarrow \text{fun } (x : t) \rightarrow \text{let } \langle pat_x \rangle = x \text{ in } e
\end{aligned}$$

1124

$$\begin{aligned}
arg &::= \langle pat \rangle : t \mid 'x \text{ (fractional permission variable)} \\
\text{fun } \langle arg_{1..n} \rangle \rightarrow e &\Rightarrow \text{fun } \langle arg_1 \rangle \rightarrow .. \text{fun } \langle arg_n \rangle \rightarrow e \\
\text{let } f \langle arg_{1..n} \rangle = e_1 \text{ in } e_2 &\Rightarrow \text{let } f = \text{fun } \langle arg_{1..n} \rangle \rightarrow e_1 \text{ in } e_2 \\
\text{let } !f \langle arg_{1..n} \rangle = e_1 \text{ in } e_2 &\Rightarrow \text{let Many } f = \text{Many } (\text{fun } \langle arg_{1..n} \rangle \rightarrow e_1) \text{ in } e_2 \\
\text{fixpoint} &\equiv \text{fix } (f, x : t, \text{fun } \langle arg_{1..n} \rangle \rightarrow e_1 : t') \\
\text{let rec } f (x : t) \langle arg_{1..n} \rangle : t' = e_1 \text{ in } e_2 &\Rightarrow \text{let } f = \text{fixpoint in } e_2 \\
\text{let rec } !f (x : t) \langle arg_{1..n} \rangle : t' = e_1 \text{ in } e_2 &\Rightarrow \text{let Many } f = \text{Many fixpoint in } e_2
\end{aligned}$$

G Primitives

```

module Arr = Owl.Dense.Ndarray.D
type z = Z
type 'a s = Succ
type 'a arr = A of Arr.arr [@@unboxed]
type 'a mat = M of Arr.arr [@@unboxed]
type 'a bang = Many of 'a [@@unboxed]
module Prim :
sig
  val extract : 'a bang -> 'a
  (** Boolean *)
  val not_ : bool bang -> bool bang
  (** Arithmetic, many omitted for brevity *)
  val addI : int bang -> int bang -> int bang
  val eqI : int bang -> int bang -> bool bang
  (** Arrays *)
  val set : z arr -> int bang -> float bang -> z arr
  val get : 'a arr -> int bang -> 'a arr * float bang
  val share : 'a arr -> 'a s arr * 'a s arr
  val unshare : 'a s arr -> 'a s arr -> 'a arr
  val free : z arr -> unit
  (** Owl *)
  val array : int bang -> z arr
  val copy : 'a arr -> 'a arr * z arr
  val sin : z arr -> z arr
  val hypot : z arr -> 'a arr -> 'a arr * z arr
  (** Level 1 BLAS *)
  val asum : 'a arr -> 'a arr * float bang
  val axpy : float bang -> 'a arr -> z arr -> 'a arr * z arr
  val dot : 'a arr -> 'b arr -> ('a arr * 'b arr) * float bang
  val scal : float bang -> z arr -> z arr
  val amax : 'a arr -> 'a arr * int bang
  (* Matrix, some omitted for brevity *)
  val matrix : int bang -> int bang -> z mat
  val eye : int bang -> z mat
  val copy_mat : 'a mat -> 'a mat * z mat
  val copy_mat_to : 'a mat -> z mat -> 'a mat * z mat
  val size_mat : 'a mat -> 'a mat * (int bang * int bang)
  val transpose : 'a mat -> 'a mat * z mat
  (* Level 3 BLAS/LAPACK *)
  val gemm : float bang -> ('a mat * bool bang) -> ('b mat * bool bang) ->
    float bang -> z mat -> ('a mat * 'b mat) * z mat
  val symm : bool bang -> float bang -> 'a mat -> 'b mat -> float bang ->
    z mat -> ('a mat * 'b mat) * z mat
  val gesv : z mat -> z mat -> z mat * z mat
  val posv : z mat -> z mat -> z mat * z mat
  val potrs : 'a mat -> z mat -> 'a mat * z mat
  val syrks : bool bang -> float bang -> 'a mat -> float bang -> z mat ->
    'a mat * z mat
end

```

1127

H Kalman Filters from NumLin and C

```

let kalman sigma h mu r_1 data_1 =
  let h, _p_k_n_p_ = Prim.size_mat h in
  let k, n = _p_k_n_p_ in
  let sigma_hT = Prim.matrix n k in
  let (sigma, h), sigma_hT =
    Prim.gemm (Many 1.) (sigma, Many false) (h, Many true) (Many 0.) sigma_hT in
  let (h, sigma_hT), r_2 =
    Prim.gemm (Many 1.) (h, Many false) (sigma_hT, Many false) (Many 1.) r_1 in
  let k_by_k, x = Prim.posv_flip r_2 sigma_hT in
  let (h, mu), data_2 =
    Prim.gemm (Many 1.) (h, Many false) (mu, Many false) (Many (-1.)) data_1 in
  let (x, data_2), new_mu =
    Prim.gemm (Many 1.) (x, Many false) (data_2, Many false) (Many 1.) mu in
  let x_h = Prim.matrix n n in
  let (x, h), x_h =
    Prim.gemm (Many 1.) (x, Many false) (h, Many false) (Many 0.) x_h in
  let () = Prim.free_mat x in
  let sigma, sigma2 = Prim.copy_mat sigma in
  let (sigma, x_h), new_sigma =
    Prim.symm (Many true) (Many (-1.)) sigma x_h (Many 1.) sigma2 in
  let () = Prim.free_mat x_h in
  ((sigma, h), (new_sigma, (new_mu, (k_by_k, data_2))))

```

■ **Figure 16** OCaml code for a Kalman filter, generated (at *compile time*) from the code in Figure 8, passed through `ocamlformat` for presentation.

```

static void kalman( const int n,          const int k,
                  const double *sigma, /* n,n */ const double *h, /* k,n */
                  const double *mu, /* n,1 */ double *r, /* k,k */
                  double *data, /* k,1 */ double **ret_sigma /* n,n */ ) {
  double* n_by_k = (double *) malloc(n * k * sizeof(double));
  cblas_dgemm(RowMajor, NoTrans, Trans, n, k, n, 1., sigma, n, h, n, 0., n_by_k, k);
  cblas_dgemm(RowMajor, NoTrans, NoTrans, k, k, n, 1., h, n, n_by_k, k, 1., r, k);
  LAPACKE_dposv(LAPACK_COL_MAJOR, 'U', k, n, r, k, n_by_k, k);
  cblas_dgemm(RowMajor, NoTrans, NoTrans, k, 1, n, 1., h, n, mu, 1, -1., data, 1);
  cblas_dgemm(RowMajor, NoTrans, NoTrans, n, 1, k, 1., n_by_k, k, data, 1, 1., mu, 1);
  double* n_by_n = (double *) malloc(n * n * sizeof(double));
  cblas_dgemm(RowMajor, NoTrans, NoTrans, n, n, k, 1., n_by_k, k, h, n, 0., n_by_n, n);
  free(n_by_k);
  double* n_by_n2 = (double *) malloc(n * n * sizeof(double));
  cblas_dcopy(n*n, sigma, 1, n_by_n2, 1);
  cblas_dsymm(RowMajor, Right, Upper, n, n, -1., sigma, n, n_by_n, n, 1., n_by_n2, n);
  free(n_by_n);
  *ret_sigma = n_by_n2; }

```

■ **Figure 17** CBLAS/LAPACKE implementation of a Kalman filter. I used C instead of Fortran because it is what Owl uses under the hood and OCaml FFI support for C is better and easier to use than that for Fortran. A distinct ‘`measure_kalman`’ function that sandwiches a call to this function with `getrusage` is omitted for brevity.